ANNUAL STATEMENT

OF THE

American National Insurance Company

OF

GALVESTON

IN THE STATE OF

TEXAS

TO THE

Insurance Department

OF THE

STATE OF

2020

FOR THE YEAR ENDED
DECEMBER 31, 2020

LIFE AND ACCIDENT AND HEALTH

2020

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020

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
Dwain Allen Akins, Senior Vice President
Brian Neil Bright, Senior Vice President
James Lee Flinn #, Senior Vice President, Chief Risk Officer & P&C Actuarial
Anne Marie LeMire, Senior Vice President
Michael Scott Marquis, Senior Vice President
Michael Scott Nimmons, 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
Johnny David Johnson, Executive Vice President
Shannon Lee Smith, Executive Vice President
Timothy Allen Walsh, Executive Vice President, Chief Financial Officer & Treasurer
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 & P&C Chief Operating Officer
Ronald Clark Price, Senior Vice President
Clarence Ellsworth Tipton #, Senior Vice President & Chief Health Actuary
Deanna Denise Snedden #, Vice President & Assistant Treasurer
James Walter Pangburn, Executive Vice President
James Patrick Stelling, Executive 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
Cecelia Guerrero Pardo #, Senior Vice President
Patrick Anthony Smith, Senior Vice President
John Frank White, Senior Vice President
William Henry Watson III, Vice President & Chief Health Actuary

DIRECTORS OR TRUSTEES

Irwin Max Herz Jr.
James Parker Payne
John Frederick Simon #
Johnny David Johnson #
Elvin Jerome Pederson
Timothy Allen Walsh #
Ross Rankin Moody
James Edward Pozzi
James Daniel Yarbrough

State of Texas
County of Galveston SS:

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

James Edward Pozzi
President & Chief Executive Officer

John Mark Flippin
Vice President & Corporate Secretary

Michelle Annette Gage
Vice President & Controller

Subscribed and sworn to before me this 9th day of February, 2021

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

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

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)	9,284,477,274		9,284,477,274	9,910,766,237
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	3,990,871		3,990,871	6,463,044
	2.2 Common stocks	3,707,026,777	10,656,040	3,696,370,737	3,277,673,555
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,844,481,610		4,844,481,610	4,684,573,204
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	40,557,209		40,557,209	27,796,395
	4.2 Properties held for the production of income (less $ encumbrances)	320,187,005		320,187,005	314,128,919
	4.3 Properties held for sale (less $ encumbrances)	3,364,277		3,364,277	3,364,277
5.	Cash ($ 7,752,953 , Schedule E - Part 1), cash equivalents ($ 921,194,131 , Schedule E - Part 2) and short-term investments ($ 795,653 , Schedule DA)	929,742,737		929,742,737	404,304,121
6.	Contract loans (including $ 299,799 premium notes)	328,042,026	1,233,081	326,808,945	330,673,433
7.	Derivatives (Schedule DB)	233,955,567		233,955,567	244,896,353
8.	Other invested assets (Schedule BA)	851,453,908		851,453,908	731,746,148
9.	Receivables for securities	4,109,067	170,000	3,939,067	5,941,259
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)	20,551,388,328	12,059,121	20,539,329,207	19,942,326,945
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	150,880,039		150,880,039	140,541,995
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	6,863,411	332,697	6,530,714	7,153,013
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	138,781,997		138,781,997	137,901,826
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	24,531,467		24,531,467	18,779,121
	16.2 Funds held by or deposited with reinsured companies	7,083,112		7,083,112	8,410,052
	16.3 Other amounts receivable under reinsurance contracts	2,083,018		2,083,018	1,730,217
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	13,039,180	13,039,180		7,909,333
18.2	Net deferred tax asset	163,042,631	89,616,006	73,426,625	41,583,425
19.	Guaranty funds receivable or on deposit	1,938,360		1,938,360	2,102,065
20.	Electronic data processing equipment and software	27,936,828	22,748,571	5,188,257	3,690,798
21.	Furniture and equipment, including health care delivery assets ($)	1,346,735	1,346,735		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	28,114,679		28,114,679	22,862,169
24.	Health care ($) and other amounts receivable	25,280,142	25,280,142		
25.	Aggregate write-ins for other than invested assets	161,970,347	122,070,576	39,899,771	34,542,208
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,304,280,274	286,493,028	21,017,787,246	20,369,533,167
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,185,466,629		1,185,466,629	1,073,890,648
28.	Total (Lines 26 and 27)	22,489,746,903	286,493,028	22,203,253,875	21,443,423,815
	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	22,853,302	1,640,316	21,212,986	19,196,253
2502.	Credit Insurance Recoverable	11,671,063		11,671,063	14,613,103
2503.	Receivable from parent for issuance of capital stock	4,999,990		4,999,990	
2598.	Summary of remaining write-ins for Line 25 from overflow page	122,445,992	120,430,260	2,015,732	732,852
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	161,970,347	122,070,576	39,899,771	34,542,208

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 14,982,653,612 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	14,982,653,612	14,815,875,843
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	36,497,871	39,625,284
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	490,513,540	516,838,379
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	172,345,744	143,855,987
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	16,768,189	16,022,861
5.	Policyholders' dividends/refunds to members $ 122,589 and coupons $ due and unpaid (Exhibit 4, Line 10)	122,589	73,398
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)	1,380,395	1,222,056
	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 $ 102,468 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	1,139,246	1,217,976
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 $ 6,499,336 assumed and $ 2,062,974 ceded	8,562,310	10,412,806
	9.4 Interest maintenance reserve (IMR, Line 6)		1,344,662
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,398,795 accident and health $ 3,067,847 and deposit-type contract funds $	7,466,642	7,812,659
11.	Commissions and expense allowances payable on reinsurance assumed	1,903,741	2,472,630
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	37,804,782	42,416,525
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,126,828)	(2,235,878)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	4,624,406	3,205,102
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	102,685	124,579
17.	Amounts withheld or retained by reporting entity as agent or trustee	60,831,677	71,428,782
18.	Amounts held for agents' account, including $ 876,224 agents' credit balances	876,224	1,371,341
19.	Remittances and items not allocated	14,804,654	24,270,406
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	6,113,278	8,512,685
22.	Borrowed money $ 250,000,000 and interest thereon $	250,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	829,571,180	721,038,960
	24.02 Reinsurance in unauthorized and certified ($) companies	18,550,058	21,063,708
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	12,938,736	14,802,342
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,325,607	1,517,842
	24.08 Derivatives		
	24.09 Payable for securities	1,970,604	1,864,510
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	416,631,902	425,650,236
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,373,372,844	16,891,805,681
27.	From Separate Accounts Statement	1,185,466,629	1,073,890,648
28.	Total liabilities (Lines 26 and 27)	18,558,839,473	17,965,696,329
29.	Common capital stock	5,000,000	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)	26,701,706	41,089,099
34.	Aggregate write-ins for special surplus funds		(253,320)
35.	Unassigned funds (surplus)	3,612,712,696	3,514,527,978
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		108,468,720
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,639,414,402	3,446,895,037
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,644,414,402	3,477,727,486
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	22,203,253,875	21,443,423,815
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	235,469,250	246,349,250
2502.	Property and casualty reinsurance liabilities	151,186,456	148,740,532
2503.	Pending escheat items	21,463,249	22,529,621
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,512,947	8,030,833
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	416,631,902	425,650,236
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)
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)

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)	1,565,550,987	1,734,981,646
2.	Considerations for supplementary contracts with life contingencies	2,831,594	2,792,035
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	705,864,576	761,684,805
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,201,178	2,255,545
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)	23,583,670	27,938,475
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	14,714,583	14,663,879
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	145,948,421	150,043,780
9.	Total (Lines 1 to 8.3)	2,459,695,009	2,694,360,165
10.	Death benefits	350,602,292	270,668,222
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,742,907	2,813,874
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	413,409,967	426,578,424
13.	Disability benefits and benefits under accident and health contracts	24,192,715	22,982,934
14.	Coupons, guaranteed annual pure endowments and similar benefits	52,424	14,432
15.	Surrender benefits and withdrawals for life contracts	1,002,438,883	1,068,156,759
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	19,538,168	18,560,271
18.	Payments on supplementary contracts with life contingencies	184,055	120,360
19.	Increase in aggregate reserves for life and accident and health contracts	163,650,356	337,668,429
20.	Totals (Lines 10 to 19)	1,976,811,767	2,147,563,705
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	232,403,800	233,504,499
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	19,069,921	22,338,648
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	208,901,799	224,475,688
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	32,982,150	34,722,730
25.	Increase in loading on deferred and uncollected premiums	6,754,260	6,911,391
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(53,491,804)	(39,807,392)
27.	Aggregate write-ins for deductions	121,356,901	121,344,057
28.	Totals (Lines 20 to 27)	2,544,788,794	2,751,053,326
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(85,093,785)	(56,693,161)
30.	Dividends to policyholders and refunds to members	1,410,494	1,575,706
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(86,504,279)	(58,268,867)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(16,350,541)	(30,600,129)
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)	(70,153,738)	(27,668,738)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 18,617,968 (excluding taxes of $ (283,746) transferred to the IMR)	22,653,055	5,750,548
35.	Net income (Line 33 plus Line 34)	(47,500,683)	(21,918,190)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,477,727,486	3,162,807,536
37.	Net income (Line 35)	(47,500,683)	(21,918,190)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,890,640	407,296,064	664,040,842
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	22,955,877	5,356,868
41.	Change in nonadmitted assets	(16,064,337)	(28,521,670)
42.	Change in liability for reinsurance in unauthorized and certified companies	2,513,650	2,377,098
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(108,532,220)	(214,826,093)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	108,468,720	23,188
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	5,000,000	
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus	(30,832,449)	
51.	Surplus adjustment:		
	51.1 Paid in	(14,387,393)	237,291
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital	(63,436,372)	
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(93,595,008)	(88,190,016)
53.	Aggregate write-ins for gains and losses in surplus	(5,198,933)	(3,659,368)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	166,686,916	314,919,950
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,644,414,402	3,477,727,486
	DETAILS OF WRITE-INS		
08.301.	Property and Casualty Reinsurance Income	129,047,383	121,442,190
08.302.	Retention Fees Collected	8,118,776	8,278,907
08.303.	Miscellaneous Income	5,167,999	14,694,142
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,614,263	5,628,541
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	145,948,421	150,043,780
2701.	Property and Casualty Reinsurance Expenses	121,282,264	121,392,913
2702.	Fines and Penalties to Regulatory Authorities	74,637	(48,856)
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	121,356,901	121,344,057
5301.	Change in deferred tax on non-admitted items	1,276,127	5,443,069
5302.	Change in unearned restricted stock	253,320	79,984
5303.	Prior year adjustment to annuity reserves		(23,300,000)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(6,728,380)	14,117,579
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(5,198,933)	(3,659,368)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,560,959,021	1,730,528,127
2.	Net investment income	655,884,976	717,612,241
3.	Miscellaneous income	183,611,679	171,995,850
4.	Total (Lines 1 through 3)	2,400,455,676	2,620,136,218
5.	Benefit and loss related payments	1,771,203,585	1,780,348,940
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(53,600,854)	(54,471,271)
7.	Commissions, expenses paid and aggregate write-ins for deductions	624,408,054	662,439,648
8.	Dividends paid to policyholders	1,202,964	1,100,888
9.	Federal and foreign income taxes paid (recovered) net of $ 18,334,222 tax on capital gains (losses)	14,724,723	62,462,383
10.	Total (Lines 5 through 9)	2,357,938,472	2,451,880,588
11.	Net cash from operations (Line 4 minus Line 10)	42,517,204	168,255,630
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,150,290,510	1,269,461,030
	12.2 Stocks	14,422,300	
	12.3 Mortgage loans	493,086,032	799,470,006
	12.4 Real estate	11,702,962	
	12.5 Other invested assets	202,662,926	361,349,052
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(24,306)	
	12.7 Miscellaneous proceeds	53,284,632	131,836,803
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,925,425,056	2,562,116,891
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,534,490,657	1,472,417,767
	13.2 Stocks	17,270,542	2,018,617
	13.3 Mortgage loans	642,758,679	685,433,197
	13.4 Real estate	47,182,317	26,415,265
	13.5 Other invested assets	306,342,873	250,117,529
	13.6 Miscellaneous applications		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,548,045,068	2,436,402,375
14.	Net increase (decrease) in contract loans and premium notes	(24,313,647)	(15,774,668)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	401,693,635	141,489,184
	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	65,836	340,463
	16.3 Borrowed funds	250,000,000	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(45,863,008)	(33,219,168)
	16.5 Dividends to stockholders	93,595,008	88,190,016
	16.6 Other cash provided (applied)	(29,380,043)	(64,270,797)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	81,227,777	(185,339,518)
	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)	525,438,616	124,405,296
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	404,304,121	279,898,825
	19.2 End of year (Line 18 plus Line 19.1)	929,742,737	404,304,121

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	1,565,550,987	680,736,598	11,986,798	685,813,857	155,876,299	31,137,435			
2.	Considerations for supplementary contracts with life contingencies	2,831,594	XXX	XXX	1,165,440	1,666,154	XXX	XXX		XXX
3.	Net investment income	705,864,576	204,696,861	6,925,522	378,593,612	102,985,541	4,565,183		8,097,857	
4.	Amortization of Interest Maintenance Reserve (IMR)	1,201,178	349,542	12,012	653,091	166,114	7,206		13,213	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	23,583,670	4,314,281	87,217			19,182,172	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	14,714,583	8,133,077	2,086,980	302,051	4,192,475		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	145,948,421	1,977,443	6,620	2,841,546	29,855	4,135,280		136,957,677	
9.	Totals (Lines 1 to 8.3)	2,459,695,009	900,207,802	21,105,149	1,069,369,597	264,916,438	59,027,276		145,068,747	
10.	Death benefits	350,602,292	332,928,088	17,674,204			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,742,907	2,742,907				XXX	XXX		
12.	Annuity benefits	413,409,967	XXX	XXX	309,280,269	104,129,698	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	24,192,715	5,101,189	20,160			19,071,366	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits	52,424	52,424					XXX		
15.	Surrender benefits and withdrawals for life contracts	1,002,438,883	93,044,828	10,344,358	598,534,385	300,515,312	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	19,538,168	2,641,744	269,406	11,221,916	5,403,069		XXX	2,033	
18.	Payments on supplementary contracts with life contingencies	184,055			184,055		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	163,650,356	201,896,648	(11,266,981)	115,295,574	(139,147,470)	(3,127,415)	XXX		
20.	Totals (Lines 10 to 19)	1,976,811,767	638,407,828	17,041,147	1,034,516,199	270,900,609	15,943,951	XXX	2,033	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	232,403,800	167,194,731	600,670	47,371,969	6,637,515	10,598,915			XXX
22.	Commissions and expense allowances on reinsurance assumed	19,069,921	265,516				18,804,405	XXX		
23.	General insurance expenses and fraternal expenses	208,901,799	147,307,003	2,226,438	41,018,794	1,694,764	6,163,276		10,491,524	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	32,982,150	25,971,432	693,699	2,665,932	194,706	796,926		2,659,455	
25.	Increase in loading on deferred and uncollected premiums	6,754,260	6,745,433	8,827				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(53,491,804)	(4,239,146)	(266,366)	(1,200,204)	(47,786,088)		XXX		
27.	Aggregate write-ins for deductions	121,356,901	54,783	821	16,047	672	2,314		121,282,264	
28.	Totals (Lines 20 to 27)	2,544,788,794	981,707,580	20,305,236	1,124,388,737	231,642,178	52,309,787		134,435,276	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(85,093,785)	(81,499,778)	799,913	(55,019,140)	33,274,260	6,717,489		10,633,471	
30.	Dividends to policyholders and refunds to members	1,410,494	1,313,700	96,794				XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(86,504,279)	(82,813,478)	703,119	(55,019,140)	33,274,260	6,717,489		10,633,471	
32.	Federal income taxes incurred (excluding tax on capital gains)	(16,350,541)	(15,684,165)	169,581	(11,902,033)	7,785,290	1,269,698		2,011,088	
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)	(70,153,738)	(67,129,313)	533,538	(43,117,107)	25,488,970	5,447,791		8,622,383	
34.	Policies/certificates in force end of year	2,380,265	1,930,312	31,006	111,330	31,477	276,140	XXX		
	DETAILS OF WRITE-INS									
08.301.	Property and Casualty Income	129,047,383							129,047,383	
08.302.	Retention Fees Collected	8,118,776	606,806				535,370		6,976,600	
08.303.	Miscellaneous Income	5,167,999	1,370,637	6,620	2,841,546	29,855	(14,353)		933,694	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,614,263					3,614,263			
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	145,948,421	1,977,443	6,620	2,841,546	29,855	4,135,280		136,957,677	
2701.	Property and Casualty Expenses	121,282,264							121,282,264	
2702.	Fine and Penalties to Regulatory Authorities	74,637	54,783	821	16,047	672	2,314			
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	121,356,901	54,783	821	16,047	672	2,314		121,282,264	

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)	680,736,598	48,459	197,094,233	147,823,381	133,295,422	74,261,882	108,736,539		6,454,903	13,021,779		
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	204,696,861	4,845,640	86,813,128	26,009,936	14,016,645	30,413,471	38,639,943		3,501,315	456,783		
4.	Amortization of Interest Maintenance Reserve (IMR)	349,542	8,407	261,566	78,368						1,201		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	4,314,281			2,781,660	(3)	(363,653)			(24,162)	1,920,439		
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	8,133,077								8,133,077			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	1,977,443	107	214,461	160,848	51,600	80,805	118,317		712,555	638,750		
9.	Totals (Lines 1 to 8.3)	900,207,802	4,902,613	284,383,388	176,854,193	147,363,664	104,392,505	147,494,799		18,777,688	16,038,952		
10.	Death benefits	332,928,088	2,500,428	120,445,405	65,202,097	14,833,366	76,291,493	45,191,776		2,680,474	5,783,049		
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,742,907	598,239	1,651,930			492,738						
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	5,101,189		2,313,228	1,734,953	100	1,024,917			27,991			
14.	Coupons, guaranteed annual pure endowments and similar benefits	52,424		52,424									
15.	Surrender benefits and withdrawals for life contracts	93,044,828	528,729	27,880,435		10,323,400	38,038,201	5,926,642		10,347,421			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	2,641,744	102,116	1,050,592	568,729	147,386	441,068	261,270		47,790	22,793		
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	201,896,648	(2,625,866)	(18,808,470)	98,748,599	78,680,992	1,051,993	44,758,235		1,381,646	(1,290,481)		
20.	Totals (Lines 10 to 19)	638,407,828	1,103,646	134,585,544	166,254,378	103,985,244	117,340,410	96,137,923		14,485,322	4,515,361		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	167,194,731	25,613	46,788,244	35,091,824	37,165,432	15,314,806	22,424,412		420,803	9,963,597		XXX
22.	Commissions and expense allowances on reinsurance assumed	265,516					40,435				225,081		
23.	General insurance expenses	147,307,003	505,169	77,700,058	17,990,689	14,867,422	20,938,991	10,579,493		1,807,956	2,917,225		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	25,971,432	6,661	9,042,386	6,781,913	3,240,239	2,547,606	3,730,283		219,585	402,759		
25.	Increase in loading on deferred and uncollected premiums	6,745,433	(188)	3,861,072	2,895,857		(4,589)	(6,719)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,239,146)								(4,239,146)			
27.	Aggregate write-ins for deductions	54,783	4	16,305	11,734	10,581	5,895	8,632		512	1,120		
28.	Totals (Lines 20 to 27)	981,707,580	1,640,905	271,993,609	229,026,395	159,268,918	156,183,554	132,874,024		12,695,032	18,025,143		
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(81,499,778)	3,261,708	12,389,779	(52,172,202)	(11,905,254)	(51,791,049)	14,620,775		6,082,656	(1,986,191)		
30.	Dividends to policyholders and refunds to members	1,313,700		1,313,700									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(82,813,478)	3,261,708	11,076,079	(52,172,202)	(11,905,254)	(51,791,049)	14,620,775		6,082,656	(1,986,191)		
32.	Federal income taxes incurred (excluding tax on capital gains)	(15,684,165)	616,468	2,097,501	(9,881,118)	(2,254,508)	(9,807,716)	2,768,749		1,151,878	(375,418)		
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)	(67,129,313)	2,645,240	8,978,578	(42,291,084)	(9,650,746)	(41,983,333)	11,852,027		4,930,778	(1,610,773)		
34.	Policies/certificates in force end of year	1,930,312	258,889	852,777	269,313	70,519	85,246	75,831		10,457	307,280		
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous Income	1,370,637	107	214,461	160,848	51,600	80,805	118,317		712,555	31,944		
08.302.	Retention Fees Collected	606,806									606,806		
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)	1,977,443	107	214,461	160,848	51,600	80,805	118,317		712,555	638,750		
2701.	Fine and Penalties to Regulatory Authorities	54,783	4	16,305	11,734	10,581	5,895	8,632		512	1,120		
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)	54,783	4	16,305	11,734	10,581	5,895	8,632		512	1,120		

(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 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)	11,986,798	1,309,964	641,106	8,292,703		1,743,025			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	6,925,522	1,114,556	333,930	5,480,385		(3,349)			
4.	Amortization of Interest Maintenance Reserve (IMR)	12,012	8,413	3,599						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	87,217		91,732	(4,013)		(502)			
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	2,086,980					2,086,980			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	6,620	723	354	4,580		963			
9.	Totals (Lines 1 to 8.3)	21,105,149	2,433,656	1,070,721	13,773,655		3,827,117			
10.	Death benefits	17,674,204	701,521	379,763	17,201,782		(608,862)			
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	20,160	5,089	2,491	12,580					
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	10,344,358	815,179		6,829,168		2,700,011			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	269,406	4,681	2,534	185,366		76,825			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(11,266,981)	1,752,921	(1,650,957)	(11,367,256)		(1,689)			
20.	Totals (Lines 10 to 19)	17,041,147	3,279,391	(1,266,169)	12,861,640		2,166,285			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	600,670	20,046	9,811	407,477		163,336			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	2,226,438	830,013	550,092	824,800		21,533			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	693,699	85,163	41,680	507,878		58,978			
25.	Increase in loading on deferred and uncollected premiums	8,827	5,927	2,900						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(266,366)					(266,366)			
27.	Aggregate write-ins for deductions	821	90	44	568		119			
28.	Totals (Lines 20 to 27)	20,305,236	4,220,630	(661,642)	14,602,363		2,143,885			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	799,913	(1,786,974)	1,732,363	(828,708)		1,683,232			
30.	Dividends to policyholders and refunds to members	96,794	96,794							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	703,119	(1,883,768)	1,732,363	(828,708)		1,683,232			
32.	Federal income taxes incurred (excluding tax on capital gains)	169,581	(454,335)	417,818	(199,871)		405,969			
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)	533,538	(1,429,433)	1,314,545	(628,837)		1,277,263			
34.	Policies/certificates in force end of year	31,006	1,795	10,321	16,448		2,442			
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous Income	6,620	723	354	4,580		963			
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)	6,620	723	354	4,580		963			
2701.	Fine and Penalties to Regulatory Authorities	821	90	44	568		119			
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)	821	90	44	568		119			

(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 ____ 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	685,813,857	223,554,801	383,661,252	134,609		78,463,195	
2.	Considerations for supplementary contracts with life contingencies	1,165,440	XXX	XXX	XXX	XXX	1,165,440	XXX
3.	Net investment income	378,593,612	158,145,995	147,792,429	246,021		59,727,006	12,682,161
4.	Amortization of Interest Maintenance Reserve (IMR)	653,091	254,556	269,384	396		106,275	22,480
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	302,051			302,051			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	2,841,546	50,221	60,086	2,701,869		26,266	3,104
9.	Totals (Lines 1 to 8.3)	1,069,369,597	382,005,573	531,783,151	3,384,946		139,488,182	12,707,745
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	309,280,269	118,714,730	41,451,557	195,090		148,918,892	
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	598,534,385	292,679,470	304,558,574	1,296,341			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	11,221,916	1,415,257	237,403	485		46	9,568,725
18.	Payments on supplementary contracts with life contingencies	184,055					184,055	
19.	Increase in aggregate reserves for life and accident and health contracts	115,295,574	(89,963,056)	209,758,906	(170,010)		(4,330,266)	
20.	Totals (Lines 10 to 19)	1,034,516,199	322,846,401	556,006,440	1,321,906		144,772,727	9,568,725
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	47,371,969	8,460,114	34,876,265	90,973		3,053,436	891,181
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	41,018,794	21,482,357	6,852,389	3,356,052		9,293,607	34,389
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,665,932	1,769,945	239,286	126,688		530,274	(261)
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,200,204)			(1,200,204)			
27.	Aggregate write-ins for deductions	16,047	16,047					
28.	Totals (Lines 20 to 27)	1,124,388,737	354,574,864	597,974,380	3,695,415		157,650,044	10,494,034
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(55,019,140)	27,430,709	(66,191,229)	(310,469)		(18,161,862)	2,213,711
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)	(55,019,140)	27,430,709	(66,191,229)	(310,469)		(18,161,862)	2,213,711
32.	Federal income taxes incurred (excluding tax on capital gains)	(11,902,033)	(7,901,906)	(1,068,291)	(565,598)		(2,367,404)	1,165
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)	(43,117,107)	35,332,615	(65,122,938)	255,129		(15,794,458)	2,212,546
34.	Policies/certificates in force end of year	111,330	51,180	35,719	443		11,074	12,914
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	2,841,546	50,221	60,086	2,701,869		26,266	3,104
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)	2,841,546	50,221	60,086	2,701,869		26,266	3,104
2701.	Fine and Penalties to Regulatory Authorities	16,047	16,047					
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)	16,047	16,047					

(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	155,876,299	96,161,136	6,500	228,700	59,479,963		
2.	Considerations for supplementary contracts with life contingencies	1,666,154	XXX	XXX	XXX	XXX	1,666,154	XXX
3.	Net investment income	102,985,541	88,932,570	2,952,152	459,478	153,608	1,764,544	8,723,189
4.	Amortization of Interest Maintenance Reserve (IMR)	166,114	143,148	4,762	740	247	3,140	14,077
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	4,192,475			102,245	4,090,230		
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	29,855	18,418	1	44	11,392		
9.	Totals (Lines 1 to 8.3)	264,916,438	185,255,272	2,963,415	791,207	63,735,440	3,433,838	8,737,266
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	104,129,698	74,136,306	2,445,928	7,467	21,349,871	6,190,126	
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	300,515,312	201,871,762	12,794,020	2,197,770	83,651,760		
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	5,403,069	529,251	25,241	(105)			4,848,682
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(139,147,470)	(123,682,702)	(12,961,335)	(21,383)	311,118	(2,793,168)	
20.	Totals (Lines 10 to 19)	270,900,609	152,854,617	2,303,854	2,183,749	105,312,749	3,396,958	4,848,682
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	6,637,515	2,827,518	772	19,673	2,713,789		1,075,763
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	1,694,764	1,055,559	17,445	5,932	521,300	48,458	46,070
24.	Insurance taxes, licenses and fees, excluding federal income taxes	194,706	141,991	2,811	1,009	48,136	(21,964)	22,723
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(47,786,088)			(1,697,675)	(46,088,413)		
27.	Aggregate write-ins for deductions	672	415		1	256		
28.	Totals (Lines 20 to 27)	231,642,178	156,880,100	2,324,882	512,689	62,507,817	3,423,452	5,993,238
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	33,274,260	28,375,172	638,533	278,518	1,227,623	10,386	2,744,028
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)	33,274,260	28,375,172	638,533	278,518	1,227,623	10,386	2,744,028
32.	Federal income taxes incurred (excluding tax on capital gains)	7,785,290	6,639,034	149,400	65,166	287,231	2,430	642,029
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)	25,488,970	21,736,138	489,133	213,352	940,392	7,956	2,101,999
34.	Policies/certificates in force end of year	31,477	27,138	1,111	1,185	25	1,361	657
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	29,855	18,418	1	44	11,392		
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)	29,855	18,418	1	44	11,392		
2701.	Fine and Penalties to Regulatory Authorities	672	415		1	256		
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)	672	415		1	256		

(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				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	31,137,435	755,987		32,138						11,344,085	95,932		18,909,293
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	4,565,183	77,549		671						1,751,058	81,050		2,654,855
4.	Amortization of Interest Maintenance Reserve (IMR)	7,206	122		1						2,764	128		4,191
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	19,182,172									2,405,054	9,228		16,767,890
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	4,135,279	6,272		5						468,008	20		3,660,974
9.	Totals (Lines 1 to 8.3)	59,027,275	839,930		32,815						15,970,969	186,358		41,997,203
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	19,071,366	711,403		29,900						3,528,022	913,752		13,888,289
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	(3,127,415)	(427,118)		(1,417)						(2,762,409)	(420,767)		484,296
20.	Totals (Lines 10 to 19)	15,943,951	284,285		28,483						765,613	492,985		14,372,585
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	10,598,915	16,067								9,072,726	4,941		1,505,181
22.	Commissions and expense allowances on reinsurance assumed	18,804,405									317,050			18,487,355
23.	General insurance expenses	6,163,276	974,668		7,223						1,832,474	85,398		3,263,513
24.	Insurance taxes, licenses and fees, excluding federal income taxes	796,926	46,268		798						336,639	3,191		410,030
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	2,314	366		3						688	32		1,225
28.	Totals (Lines 20 to 27)	52,309,787	1,321,654		36,507						12,325,190	586,547		38,039,889
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	6,717,488	(481,724)		(3,692)						3,645,779	(400,189)		3,957,314
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)	6,717,488	(481,724)		(3,692)						3,645,779	(400,189)		3,957,314
32.	Federal income taxes incurred (excluding tax on capital gains)	1,269,698	(91,053)		(698)						689,103	(75,641)		747,987
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)	5,447,790	(390,671)		(2,994)						2,956,676	(324,548)		3,209,327
34.	Policies/certificates in force end of year	276,140	116		13						156,553	275		119,183
	DETAILS OF WRITE-INS													
08.301.	Group Reinsurance Fee Income	3,614,263												3,614,263
08.302.	Retention Fees Collected	535,369									535,369			
08.303.	Miscellaneous Income	(14,353)	6,272		5						(67,361)	20		46,711
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)	4,135,279	6,272		5						468,008	20		3,660,974
2701.	Fine and Penalties to Regulatory Authorities	2,314	366		3						688	32		1,225
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)	2,314	366		3						688	32		1,225

(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	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		
2.	Tabular net premiums or considerations	701,533,265	28,606	210,607,139	172,833,879	125,278,007	91,795,546	89,340,937		6,000,758	5,648,393		
3.	Present value of disability claims incurred	1,971,416		1,644,777	326,639								
4.	Tabular interest	170,843,230	3,327,279	79,791,272	24,185,306	12,569,754	22,484,631	26,751,654		1,373,422	359,912		
5.	Tabular less actual reserve released	3,609,580		3,104,530	(87,064)		554,260			37,854			
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)	40,370,540		7,079,077	(10,453,282)	1,894,773	44,650,128	(2,526,036)		(274,499)	379		
8.	Totals (Lines 1 to 7)	5,100,283,205	109,124,710	2,290,089,001	766,646,273	433,959,620	673,899,892	770,058,691		40,257,532	16,247,486		
9.	Tabular cost	517,607,244	3,761,186	214,215,203	74,708,226	48,113,488	97,817,766	63,376,267		8,388,322	7,226,786		
10.	Reserves released by death	71,255,992	1,691,835	56,257,681	1,451,684	1,017,853	7,051,858	3,708,009		7,675	69,397		
11.	Reserves released by other terminations (net)	126,958,532	528,729	46,746,564	12,613,752	11,930,204	52,885,999	1,724,044		529,240			
12.	Annuity, supplementary contract and disability payments involving life contingencies	5,065,661		3,815,817	544,904		676,949			27,991			
13.	Net transfers to or (from) Separate Accounts	(4,239,146)								(4,239,146)			
14.	Total Deductions (Lines 9 to 13)	716,648,283	5,981,750	321,035,265	89,318,566	61,061,545	158,432,572	68,808,320		4,714,082	7,296,183		
15.	Reserve December 31 of current year	4,383,634,922	103,142,960	1,969,053,736	677,327,707	372,898,075	515,467,320	701,250,371		35,543,450	8,951,303		
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	3,441,145,540	102,330,473	2,030,277,480		209,207,141	1,018,003,308	44,229,970		37,097,168			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	3,117,484,527	102,330,473	1,794,072,705		207,489,769	936,483,847	41,705,665		35,402,068			

(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	193,354,079	17,144,296	12,370,100		155,765,829	8,073,854			
2.	Tabular net premiums or considerations	22,203,845	1,389,441	1,814,931		16,598,141	2,401,332			
3.	Present value of disability claims incurred									
4.	Tabular interest	7,559,642	709,094	433,061		6,043,865	373,622			
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(6,984,933)	224,527	252,859		(7,460,630)	(1,689)			
8.	Totals (Lines 1 to 7)	216,132,633	19,467,358	14,870,951		170,947,205	10,847,119			
9.	Tabular cost	29,873,632	703,739	3,591,704		21,629,603	3,948,586			
10.	Reserves released by death	580,660	33,179	318,568		226,990	1,923			
11.	Reserves released by other terminations (net)	3,679,385	490,949	240,586		2,815,233	132,617			
12.	Annuity, supplementary contract and disability payments involving life contingencies	20,160	6,633	947		12,580				
13.	Net transfers to or (from) Separate Accounts	(266,366)					(266,366)			
14.	Total Deductions (Lines 9 to 13)	33,887,471	1,234,500	4,151,805		24,684,406	3,816,760			
15.	Reserve December 31 of current year	182,245,162	18,232,858	10,719,146		146,262,799	7,030,359			
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	114,589,967	17,022,577			89,923,270	7,644,120			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	109,755,573	15,687,659			86,848,553	7,219,361			

(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	8,293,925,763	3,465,436,098	3,392,662,502	5,500,393		1,430,326,770	
2.	Tabular net premiums or considerations	686,979,297	223,554,801	383,661,252	134,609		79,628,635	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	274,359,722	92,863,517	125,509,842	(22,189)		56,008,552	
5.	Tabular less actual reserve released	8,636,812					8,636,812	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	52,371,611	5,012,826	46,597,943	(294,166)		1,055,008	
8.	Totals (Lines 1 to 7)	9,316,273,205	3,786,867,242	3,948,431,539	5,318,647		1,575,655,777	
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	908,555,035	411,394,200	346,010,131	1,491,431		149,659,273	
13.	Net transfers to or (from) Separate Accounts	(1,503,167)			(1,503,167)			
14.	Total Deductions (Lines 9 to 13)	907,051,868	411,394,200	346,010,131	(11,736)		149,659,273	
15.	Reserve December 31 of current year	8,409,221,337	3,375,473,042	3,602,421,408	5,330,383		1,425,996,504	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	6,740,517,185	3,343,784,913	3,391,587,000	5,145,272			
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	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	2,146,740,536	2,013,279,084	75,614,676	9,918,206	3,006,484	44,922,086	
2.	Tabular net premiums or considerations	157,542,454	96,161,136	6,500	228,700	59,479,963	1,666,155	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	58,278,541	54,087,892	2,153,217	244,698	(356,807)	2,149,541	
5.	Tabular less actual reserve released	(418,738)					(418,738)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(2,173,933)	2,076,338	118,896	(101,306)	(4,267,861)		
8.	Totals (Lines 1 to 7)	2,359,968,860	2,165,604,450	77,893,289	10,290,298	57,861,779	48,319,044	
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	404,645,010	276,008,068	15,239,948	2,205,237	105,001,631	6,190,126	
13.	Net transfers to or (from) Separate Accounts	(52,269,216)			(1,811,762)	(50,457,454)		
14.	Total Deductions (Lines 9 to 13)	352,375,794	276,008,068	15,239,948	393,475	54,544,177	6,190,126	
15.	Reserve December 31 of current year	2,007,593,066	1,889,596,382	62,653,341	9,896,823	3,317,602	42,128,918	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,074,669,827	1,990,012,957	74,812,339	9,844,531			
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) 1,125,655	1,335,820
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 408,085,527	396,424,825
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 373,420	373,420
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	88	334
2.21	Common stocks of affiliates	225,000	225,000
3.	Mortgage loans	(c) 231,172,577	251,482,191
4.	Real estate	(d) 54,300,676	55,598,944
5	Contract loans	19,575,769	20,403,099
6	Cash, cash equivalents and short-term investments	(e) 4,242,567	4,271,638
7	Derivative instruments	(f) 701,572	701,572
8.	Other invested assets	50,487,341	49,833,287
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	770,290,192	780,650,130
11.	Investment expenses		(g) 47,074,598
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 7,681,392
13.	Interest expense		(h) 891,853
14.	Depreciation on real estate and other invested assets		(i) 19,137,711
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		74,785,554
17.	Net investment income (Line 10 minus Line 16)		705,864,576
	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 $ 12,735,116 accrual of discount less $ 21,910,620 amortization of premium and less $ 9,772,628 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 $ (10,235,759) 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 $ 4,136,621 accrual of discount less $ amortization of premium and less $ 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)	(2,696,011)	(18,259,236)	(20,955,247)	(615,222)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	296,411	(1,527,779)	(1,231,368)	(570,620)	
2.21	Common stocks of affiliates				419,840,391	
3.	Mortgage loans					
4.	Real estate	1,412,668		1,412,668		
5.	Contract loans	(52,784)		(52,784)		
6.	Cash, cash equivalents and short-term investments	24,306		24,306		
7.	Derivative instruments	60,724,894		60,724,894	(9,609,334)	
8.	Other invested assets	(2,616)		(2,616)	141,489	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	59,706,868	(19,787,015)	39,919,853	409,186,704	
	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	2,141,226		885,132					1,249,933		6,161		
2. Deferred and accrued	21,628,156		21,628,156									
3. Deferred , accrued and uncollected:												
3.1 Direct	23,012,902		22,506,222					500,519		6,161		
3.2 Reinsurance assumed	9,174,472		9,883					9,164,589				
3.3 Reinsurance ceded	8,417,992		2,817					8,415,175				
3.4 Net (Line 1 + Line 2)	23,769,382		22,513,288					1,249,933		6,161		
4. Advance	(15,940)		(16,834)							894		
5. Line 3.4 - Line 4	23,785,322		22,530,122					1,249,933		5,267		
6. Collected during year:												
6.1 Direct	496,788,372		110,500,268	374,859,700		56,044	7,269,801	3,556,030		546,529		
6.2 Reinsurance assumed	84,721,950		86,730					84,635,220				
6.3 Reinsurance ceded	78,508,219		348,404			222		78,159,593				
6.4 Net	503,002,103		110,238,594	374,859,700		55,822	7,269,801	10,031,657		546,529		
7. Line 5 + Line 6.4	526,787,425		132,768,716	374,859,700		55,822	7,269,801	11,281,590		551,796		
8. Prior year (uncollected + deferred and accrued - advance)	21,963,393		20,973,069			734		973,019		16,571		
9. First year premiums and considerations:												
9.1 Direct	498,381,094		112,003,156	374,859,700		55,288	7,269,801	3,657,924		535,225		
9.2 Reinsurance assumed	85,602,757		96,613					85,506,144				
9.3 Reinsurance ceded	79,159,819		304,122			200		78,855,497				
9.4 Net (Line 7 - Line 8)	504,824,032		111,795,647	374,859,700		55,088	7,269,801	10,308,571		535,225		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	435,872,625		4,673,124	297,990,521	19,632,342	50,183	96,283,863		17,242,592			
10.2 Reinsurance assumed	1,694,069				703,846				990,223			
10.3 Reinsurance ceded	14,203,139				7,314,409				6,888,730			
10.4 Net	423,363,555		4,673,124	297,990,521	13,021,779	50,183	96,283,863		11,344,085			
RENEWAL												
11. Uncollected	4,725,119	359	983,961			3,669,859				70,940		
12. Deferred and accrued	141,201,817		140,456,926			744,891						
13. Deferred, accrued and uncollected:												
13.1 Direct	151,829,514	359	146,461,761			5,296,454				70,940		
13.2 Reinsurance assumed	285,256		285,256									
13.3 Reinsurance ceded	6,187,834		5,306,130			881,704						
13.4 Net (Line 11 + Line 12)	145,926,936	359	141,440,887			4,414,750				70,940		
14. Advance	1,155,186	3,188	1,042,032			8,392				101,574		
15. Line 13.4 - Line 14	144,771,750	(2,829)	140,398,855			4,406,358				(30,634)		
16. Collected during year:												
16.1 Direct	707,352,157	48,580	607,658,293	12,963,636		25,288,442	52,322,636	1,835,744		7,234,826		
16.2 Reinsurance assumed	3,723,291		3,723,291									
16.3 Reinsurance ceded	79,316,612		66,140,855			13,072,946				102,811		
16.4 Net	631,758,836	48,580	545,240,729	12,963,636		12,215,496	52,322,636	1,835,744		7,132,015		
17. Line 15 + Line 16.4	776,530,586	45,751	685,639,584	12,963,636		16,621,854	52,322,636	1,835,744		7,101,381		
18. Prior year (uncollected + deferred and accrued - advance)	139,167,186	(2,708)	134,441,995			4,740,327				(12,428)		
19. Renewal premiums and considerations:												
19.1 Direct	711,566,260	48,459	612,440,412	12,963,636		24,738,753	52,322,636	1,835,744		7,216,620		
19.2 Reinsurance assumed	3,745,784		3,745,784									
19.3 Reinsurance ceded	77,948,644		64,988,607			12,857,226				102,811		
19.4 Net (Line 17 - Line 18)	637,363,400	48,459	551,197,589	12,963,636		11,881,527	52,322,636	1,835,744		7,113,809		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	1,645,819,979	48,459	729,116,692	685,813,857	19,632,342	24,844,224	155,876,300	5,493,668	17,242,592	7,751,845		
20.2 Reinsurance assumed	91,042,610		3,842,397		703,846			85,506,144	990,223			
20.3 Reinsurance ceded	171,311,602		65,292,729		7,314,409	12,857,426		78,855,497	6,888,730	102,811		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,565,550,987	48,459	667,666,360	685,813,857	13,021,779	11,986,798	155,876,300	12,144,315	11,344,085	7,649,034		

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	37,328		31,363			5,965						
22. All other	903,165		853,678			49,487						
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	16,767,316		(616)			1		16,767,889		42		
23.2 Reinsurance assumed	18,487,365		12					18,487,353				
23.3 Net ceded less assumed	(1,720,049)		(628)			1		(1,719,464)		42		
24. Single:												
24.1 Reinsurance ceded	4,325,493				1,920,439				2,405,054			
24.2 Reinsurance assumed	542,131				225,081				317,050			
24.3 Net ceded less assumed	3,783,362				1,695,358				2,088,004			
25. Renewal:												
25.1 Reinsurance ceded	2,490,861		2,394,458			87,217				9,186		
25.2 Reinsurance assumed	40,425		40,425									
25.3 Net ceded less assumed	2,450,436		2,354,033			87,217				9,186		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	23,583,670		2,393,842		1,920,439	87,218		16,767,889	2,405,054	9,228		
26.2 Reinsurance assumed (Page 6, Line 22)	19,069,921		40,437		225,081			18,487,353	317,050			
26.3 Net ceded less assumed	4,513,749		2,353,405		1,695,358	87,218		(1,719,464)	2,088,004	9,228		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	150,518,147		116,894,817	32,005,918		40,845	462,994	830,221		283,352		
28. Single	33,704,022		94,503	11,886,340	9,963,597		2,686,856		9,072,726			
29. Renewal	48,181,631	25,613	40,216,202	3,479,711		559,824	3,487,665	27,124		385,492		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	232,403,800	25,613	157,205,522	47,371,969	9,963,597	600,669	6,637,515	857,345	9,072,726	668,844		

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	4,596,167		90,763	3,688	5,365		4,695,983
2.	Salaries and wages	89,812,100	451,780	2,684,891	5,766,634	7,572,010		106,287,415
3.11	Contributions for benefit plans for employees	512,374		(304,352)	791,380	463,145		1,462,547
3.12	Contributions for benefit plans for agents	(4,088,914)		(130,812)				(4,219,726)
3.21	Payments to employees under non-funded benefit plans	7,707,189		279,585	297,450	465,202		8,749,426
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	2,024,451		58,378	96,042	62,182		2,241,053
3.32	Other agent welfare							
4.1	Legal fees and expenses	5,905,227		18,841	225,341	1,067,750		7,217,159
4.2	Medical examination fees	6,273,776		976	2,357			6,277,109
4.3	Inspection report fees	1,833,382		974	4,860			1,839,216
4.4	Fees of public accountants and consulting actuaries	5,717,547		267,522	543,809	(3,524)		6,525,354
4.5	Expense of investigation and settlement of policy claims	1,525,967		149,784	18,188			1,693,939
5.1	Traveling expenses	1,217,089	33	18,971	61,286	55,111		1,352,490
5.2	Advertising	4,592,607		6,495	85,711	7,191		4,692,004
5.3	Postage, express, telegraph and telephone	1,904,554	1,404	42,351	138,750	15,115		2,102,174
5.4	Printing and stationery	2,764,396	1,382	173,073	140,523	18,021		3,097,395
5.5	Cost or depreciation of furniture and equipment	375,999	351	11,534	24,394	20,413		432,691
5.6	Rental of equipment	6,902,736	16	214,099	280,170	187		7,397,208
5.7	Cost or depreciation of EDP equipment and software	27,199,462		844,959	1,108,573	6,573		29,159,567
6.1	Books and periodicals	89,045	640	4,998	6,883	42,430		143,996
6.2	Bureau and association fees	664,942	19	29,356	69,487	11,768		775,572
6.3	Insurance, except on real estate	2,297,731		46,133	36,205	215		2,380,284
6.4	Miscellaneous losses	363,882		12,508	(620)	(874)		374,896
6.5	Collection and bank service charges	1,216,884		354,176	18,705	31		1,589,796
6.6	Sundry general expenses	4,480,723		127,448	181,963	1,179,542		5,969,676
6.7	Group service and administration fees	48,625	650,233	(501,883)				196,975
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	2,832,081		22,841				2,854,922
7.2	Agents' balances charged off (less $ 260,268 recovered)	421,946		2,062	5,479			429,487
7.3	Agency conferences other than local meetings	3,638,392		69,705	790	49		3,708,936
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					29,344,329		29,344,329
9.2	Investment expenses not included elsewhere					6,689,345		6,689,345
9.3	Aggregate write-ins for expenses	9,416,635		462,041	583,477	53,022		10,515,175
10.	General expenses incurred	192,246,995	1,105,858	5,057,417	10,491,525	47,074,598	(b)	(a) 255,976,393
11.	General expenses unpaid Dec. 31, prior year	31,330,528		1,435,602	1,471,647	8,178,748		42,416,525
12.	General expenses unpaid Dec. 31, current year	28,392,759		910,240	1,549,467	6,952,317		37,804,783
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)	195,184,764	1,105,858	5,582,779	10,413,705	48,301,029		260,588,135
	DETAILS OF WRITE-INS							
09.301.	Special Service Fees	9,416,635		462,041	583,477	53,022		10,515,175
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)	9,416,635		462,041	583,477	53,022		10,515,175

(a) Includes management fees of $ 31,776,398 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	541,946	42,391	48,423	7,359,202		7,991,962
2.	State insurance department licenses and fees	2,432,374	31,666	154,366	405		2,618,811
3.	State taxes on premiums	14,531,903	478,876	1,919,485			16,930,264
4.	Other state taxes, including $ 366,351 for employee benefits	331,425	(2,450)	(19,231)	5,756		315,500
5.	U.S. Social Security taxes	11,130,002	229,830	521,439	312,170		12,193,441
6.	All other taxes	558,120	16,613	34,974	3,859		613,566
7.	Taxes, licenses and fees incurred	29,525,770	796,926	2,659,456	7,681,392		40,663,544
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	2,376,433	116,283	161,533	550,853		3,205,102
9.	Taxes, licenses and fees unpaid Dec. 31, current year	3,357,778	90,629	302,443	873,556		4,624,406
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	28,544,425	822,580	2,518,546	7,358,689		39,244,240

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	37,328	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	903,165	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	940,493	
6.	Paid in cash	30,211	
7.	Left on deposit	232,260	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	1,202,964	
10.	Amount due and unpaid	122,589	
11.	Provision for dividends or refunds payable in the following calendar year	1,380,395	
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	1,502,984	
16.	Total from prior year	1,295,454	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,410,494	
	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 [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE (5) 3% NLP CRF (54-60)	101,189		101,189		
0100002.	AE 2.5% NLP CRF(58-62)	51,142		51,142		
0100003.	AE 3.0% CRVM CRF (50-59)	9,583		9,583		
0100004.	AE 3.0% FPT CRF (44-60)	100,495		100,495		
0100005.	AE 3.0% NLP CRF(44-79)	290,571		290,571		
0100006.	AE 3.5% CRVM CRF (55-55)	204		204		
0100007.	AE 3.5% FPT CRF (46-47)	1,018		1,018		
0100008.	AE 3.5% NLP CNF(27-48)	849,444		849,444		
0100009.	AE 3.5% NLP CRF(26-00)	3,795,516	603	3,794,913		
0100010.	150% AE 3.5% NLP CRF(40-46)	2,574		2,574		
0100011.	1941CSO 2.50% CRVM CRF (48-85)	281,280		281,280		
0100012.	1941CSO 2.50% NLP CRF(45-68)	1,761,009		1,761,009		
0100013.	1941CSO 2.75% CRVM CRF (53-63)	5,493,132		2,589,661		2,903,471
0100014.	1941CSO 2.75% NLP CRF(33-06)	57,589,809		57,589,809		
0100015.	1941CSO 3.00% NLP CNF(42-78)	2,821,866		2,821,866		
0100016.	1941CSO 3.00% CRVM CRF (43-84)	1,452,537		1,452,537		
0100017.	1941CSO 3.00% FPT CRF (54-64)	167,629		167,629		
0100018.	1941CSO 3.00% NLP CRF(48-73)	5,616,272		5,616,272		
0100019.	1941CSO 3.50% CRVM CRF (57-63)	257,117		257,117		
0100020.	1941CSO 3.50% NLP CRF(58-63)	96,146		96,146		
0100021.	1941CSO 3.50%/2.50% NLP CRF(58-62)	513,803		513,803		
0100022.	OldSI 3.50% NLP CRF(20-77)	31,467,320	31,467,320			
0100023.	1941SI 3.00% CRVM ALB CNF(26-67)	209,525	209,525			
0100024.	1941SI 3.00% NLP ALB CNF(63-67)	178,839	178,839			
0100025.	1941SI 3.00% NLP ANB CRF(21-74)	60,995,159	60,995,159			
0100026.	1941SSI 3.00% NLP ANB CRF(30-64)	2,315,245	2,315,245			
0100027.	130% 1941SI 3.00% NLP ANB CRF(73-73)	154	154			
0100028.	150% 1941CSO 2.50% NLP CRF(58-58)	15,706		15,706		
0100029.	150% 1941CSO 2.75% NLP CRF(41-63)	110,818		110,818		
0100030.	1958CET 2.00% CRVM ALB CRF (83-84)	15,885		15,885		
0100031.	1958CET 2.50% CRVM ALB CNF (71-71)	2,118		2,118		
0100032.	1958CET 2.50% NLP ALB CNF (64-84)	1,019,802		1,019,802		
0100033.	1958CET 3.00% CRVM ALB CNF (62-04)	14,517,209		14,517,209		
0100034.	1958CET 3.00% NLP ALB CNF (62-89)	18,978,219		18,978,219		
0100035.	1958CET 3.50% CRVM ALB CNF (62-84)	1,102,356		1,102,356		
0100036.	1958CET 3.50% NLP ALB CNF (69-84)	184,478		184,478		
0100037.	1958CET 3.50% CRVM ALB CRF (77-88)	644,058		644,058		
0100038.	1958CET 3.50% NLP ALB CRF (65-83)	7,348		7,348		
0100039.	1958CET 3.50%/2.50% NLP ALB CNF (73-82)	116,161		116,161		
0100040.	1958CET 4.00% CRVM ALB CNF (81-81)	20,041		20,041		
0100041.	1958CET 4.00% NLP ALB CNF (81-82)	8,604		8,604		
0100042.	1958CET 4.00% CRVM ALB CRF (78-83)	2,612		2,612		
0100043.	1958CET 4.50% CRVM ALB CNF (80-91)	9,886,935		9,886,935		
0100044.	1958CET 2.50% NLP ANB CNF(61-80)	48,443		48,443		
0100045.	1958CET 2.50% CRVM ANB CRF(64-88)	22,434		22,434		
0100046.	1958CET 2.50% NLP ANB CRF(76-83)	42,135		42,135		
0100047.	1958CET 3.00% NLP ANB CNF(61-03)	3,152,612		3,152,612		
0100048.	1958CET 3.00% CRVM ANB CRF(63-90)	466,396		466,396		
0100049.	1958CET 3.50% NLP ANB CNF(68-87)	112,310		112,310		
0100050.	1958CET 3.50% CRVM ANB CRF(64-83)	13,975		13,975		
0100051.	1958CET 3.50% NLP ANB CRF(64-85)	229,391		229,391		
0100052.	1958CET 4.25% CRVM ANB CRF(81-81)	1,291		1,291		
0100053.	1958CET 4.50% CRVM ANB CNF(83-84)	4,620		4,620		
0100054.	1958CET 4.50% NLP ANB CNF(81-86)	16,087		16,087		
0100055.	1958CSO 2.00% CRVM ALB CRF (81-88)	325,613		325,613		
0100056.	1958CSO 2.50% CRVM ALB CNF (64-71)	308,782		308,782		
0100057.	1958CSO 2.50% NLP ALB CNF (64-85)	11,373,124		11,373,124		
0100058.	1958CSO 2.50% NLP ALB CRF (63-66)	94,803		94,803		
0100059.	1958CSO 3.00% CRVM ALB CNF (47-12)	129,556,743		129,556,743		
0100060.	1958CSO 3.00% NLP ALB CNF (27-89)	239,464,451		239,460,217		4,234
0100061.	1958CSO 3.00% CRVM ALB CRF (63-80)	64,960		64,960		
0100062.	1958CSO 3.50% CRVM ALB CNF (62-98)	25,872,541		25,872,541		
0100063.	1958CSO 3.50% NLP ALB CNF (65-85)	2,096,721		2,096,721		
0100064.	1958CSO 3.50% CRVM ALB CRF (68-87)	2,208,716		2,208,716		
0100065.	1958CSO 3.50% NLP ALB CRF (61-82)	311,352		311,352		
0100066.	1958CSO 3.50%/2.50% NLP ALB CNF (67-82)	5,291,990		5,291,990		
0100067.	1958CSO 4.00% CRVM ALB CNF (78-81)	27,337,735		27,337,735		
0100068.	1958CSO 4.00% NLP ALB CNF (79-03)	2,505,851		2,505,851		
0100069.	1958CSO 4.00% CRVM ALB CRF (76-84)	247,988		247,988		
0100070.	1958CSO 4.00% NLP ALB CRF (79-82)	1,169		1,169		
0100071.	1958CSO 4.50% CRVM ALB CNF (78-95)	178,658,262		178,658,262		
0100072.	1958CSO 4.50% NLP ALB CNF (85-96)	3,836		3,836		
0100073.	1958CSO 4.50% NLP ALB CRF (82-86)	174,095		174,095		
0100074.	1958CSO 5.00% NLP ALB CRF (83-83)	2,508		2,508		
0100075.	1958CSO 5.50% CRVM ALB CNF (83-86)	1,644,626				1,644,626
0100076.	1958CSO 2.50% NLP ANB CNF(61-80)	961,140		961,140		
0100077.	1958CSO 2.50% CRVM ANB CRF(61-82)	1,014,942		1,014,942		
0100078.	1958CSO 2.50% NLP ANB CRF(69-82)	650,242		650,242		
0100079.	1958CSO 3.00% NLP ANB CNF(47-79)	19,934,469		19,934,469		
0100080.	1958CSO 3.00% CRVM ANB CRF(61-93)	8,312,324		8,312,324		
0100081.	1958CSO 3.00% CRF FPT (65-68)	51,389		51,389		
0100082.	1958CSO 3.00% NLP ANB CRF(61-82)	1,522,948		1,522,948		
0100083.	1958CSO 3.25% CRVM ANB CRF(69-69)	38,310		38,310		
0100084.	1958CSO 3.50% NLP ANB CNF(66-88)	868,240		868,240		
0100085.	1958CSO 3.50% CRVM ANB CRF(62-87)	4,787,398		4,787,398		
0100086.	1958CSO 3.50% NLP ANB CRF(45-87)	1,600,105		1,600,105		
0100087.	1958CSO 4.00% CRVM ANB CNF(81-86)	6,783,018		6,783,018		
0100088.	1958CSO 4.00% NLP ANB CNF(81-83)					
0100089.	1958CSO 4.25% CRVM ANB CRF(79-89)	531,208		531,208		
0100090.	1958CSO 4.50% CRVM ANB CNF(83-84)	5,046,927		5,046,927		
0100091.	1958CSO 4.50% NLP ANB CNF(81-10)	1,945,014		1,945,014		
0100092.	1958CSO 4.50% CRVM ANB CRF(86-86)	4,110		4,110		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. 130% 1958CSO 4.0% CRVM ANB CNF(83-86)	8,935,422		8,935,422		
0100094. 150% 1958CSO 2.50% NLP ALB CNF (72-81)	66,308		66,308		
0100095. 150% 1958CSO 3.00% CRVM ALB CNF (62-89)	13,453,883		13,453,883		
0100096. 150% 1958CSO 3.00% NLP ALB CNF (63-89)	1,775,478		1,775,478		
0100097. 150% 1958CSO 3.50% CRVM ALB CNF (74-81)	98,072		98,072		
0100098. 150% 1958CSO 3.50%/2.50% NLP ALB CNF (74-74)	2,358		2,358		
0100099. 150% 1958CSO 4.00% CRVM ALB CNF (83-86)	337,462		337,462		
0100100. 150% 1958CSO 4.50% CRVM ALB CNF (81-89)	2,500,924		2,500,924		
0100101. 150% 1958CSO 4.00% CRVM ANB CNF(83-86)	598,045		598,045		
0100102. 150% 1958CSO 4.50% CRVM ANB CNF(83-86)	297,976		297,976		
0100103. 1961CI 3.00% CRVM ALB CNF(66-79)	1,802,935	1,802,935			
0100104. 1961CI 3.00% NLP ALB CNF(33-74)	4,540,359	4,540,359			
0100105. 1961CI 3.00% CRVM ANB CRF(75-84)	36,797	36,797			
0100106. 1961CI 3.00% NLP ANB CRF(67-74)	24,624	24,624			
0100107. 1961CIET 3.00% CRVM ALB CNF(68-79)	588,660	588,660			
0100108. 1961CIET 3.00% NLP ALB CNF(59-74)	490,928	490,928			
0100109. 1961CIET 3.00% CRVM ANB CRF(75-84)	8,204	8,204			
0100110. 1961CIET 3.0% NLP ANB CRF(67-74)	3,832	3,832			
0100111. 1980CET 4.00% CRVM ALB CNF (03-09)	4,680,760		4,242,540		438,220
0100112. 1980CET 4.00% NLP ALB CNF (91-08)	20,746		20,746		
0100113. 1980CET 4.00% CRVM ALB CRF (90-90)	60		60		
0100114. 1980CET 4.50% CRVM ALB CNF (00-05)	28,977,785		28,977,785		
0100115. 1980CET 4.50% NLP ALB CNF (90-05)	3,103		3,103		
0100116. 1980CSO 3.00% CRVM ALB CNF (03-07)	53,685,834		4,857,653		48,828,181
0100117. 1980CSO 3.50% CRVM ALB CNF (13-18)	67,433		67,433		
0100118. 1980CSO 4.00% CRVM ALB CNF (03-19)	495,172,715		449,954,285		45,218,430
0100119. 1980CSO 4.00% NLP ALB CNF (89-09)	7,214,589		7,152,055		62,534
0100120. 1980CSO 4.00% CRVM ALB CRF (89-90)	66,218		65,361		857
0100121. 1980CSO 4.00% NLP ALB CRF (87-90)	137,000		137,000		
0100122. 1980CSO 4.50% CRVM ALB CNF (64-08)	885,276,585		833,541,472		51,735,113
0100123. 1980CSO 4.50% NLP ALB CNF (88-05)	3,686,807		3,470,504		216,303
0100124. 1980CSO 6.00% CRVM ALB CNF (87-87)	3,029		3,029		
0100125. 1980CSO 6.00% NLP ALB CRF (86-87)	15,095		15,095		
0100126. 1980CSO 4.00% NLP ANB CRF(83-07)	1,569,227		1,569,227		
0100127. 1980CSO 6.00% NLP ANB CRF(83-86)	13,707,681		13,707,681		
0100128. 150% 1980CSO 3.00% CRVM ALB CNF (83-09)	599,601		599,601		
0100129. 150% 1980CSO 4.00% CRVM ALB CNF (03-15)	25,617,445		23,627,186		1,990,259
0100130. 150% 1980CSO 4.00% NLP ALB CNF (94-18)	1,741		1,741		
0100131. 150% 1980CSO 4.50% CRVM ALB CNF (88-05)	51,441,904		49,044,929		2,396,975
0100132. 150% 1980CSO 4.50% NLP ALB CNF (93-05)	28,535		28,535		
0100133. 150% 1980CSO 5.5% NLP ALB CRF	2,141			2,141	
0100134. 2001CSO 3.50% CRVM ALB CNF (12-20)	485,034,528		474,270,445		10,764,083
0100135. 2001CSO 3.75% CRVM ALB CNF (13-20)	14,331,668			14,331,668	
0100136. 2001CSO 4.00% CRVM ALB CNF (07-18)	739,603,398		722,788,685		16,814,713
0100137. 2001CSO 4.50% CRVM ALB CNF (05-20)	47,356,323		47,341,842	14,481	
0100138. 2001CSO 3.50% CRVM ANB CNF(12-20)	533,004,201		532,954,068		50,133
0100139. 150% 2001CSO 3.50% CRVM ALB CNF (13-18)	55,755,302		55,366,893		388,409
0100140. 150% 2001CSO 4.00% CRVM ALB CNF (07-12)	61,669,806		61,377,139		292,667
0100141. 150% 2001CSO 3.50% CRVM ANB CNF(12-20)	47,516,379		47,516,379		
0100142. 200% 2001CSO 3.50% CRVM ALB CNF (13-19)	27,582,445		27,582,445		
0100143. 200% 2001CSO 4.00% CRVM ALB CNF (10-12)	12,030,570		12,030,570		
0100144. 2017CSO 3.50% CRVM ALB CNF (18-20)	6,078,061		6,078,061		
0100145. 2017CSO 4.50% CRVM ALB CNF (18-20)	4,710		4,710		
0100146. 2017CSO 3.50% CRVM ANB CNF(18-20)	12,249,213		12,249,213		
0100147. 2017CSO 3.50% CRVM ANB CRF(17-20)	13,624,286		13,624,286		
0100148. 150% 2017CSO 3.50% CRVM ANB CNF(18-20)	1,333,948		1,333,948		
0100149. 150% 2017CSO 3.50% CRVM ANB CRF(17-20)	2,915,748		2,915,748		
0100150. 200% 2017CSO 3.50% CRVM ALB CNF (19-20)	2,379,420		2,379,420		
0100151. 2017 CSO VM-20 4.50% NPR (19-20)	14,585,241		14,585,241		
0100152. 150% 2017 CSO VM-20 4.50% NPR (19-20)	1,964,075		1,964,075		
0100153. UNEARNED PREMIUM RESERVE	7,728,341	1,963	2,070,219	5,640,629	15,530
0100154. INT GUAR IN EXCESS OF VALUATION RATE - LIFE	1,962		1,962		
0100155. IPC RESERVE ON CURTATE BUSINESS	689,029	367,122	321,907		
0100156. VUL GMDB AG37 RESERVE	6,591,503		6,591,503		
0100157. EIUL AG36 RESERVE	34,011,354		34,011,354		
0199997. Totals (Gross)	4,644,338,084	103,032,269	4,337,552,158	19,988,919	183,764,738
0199998. Reinsurance ceded	206,189,880		184,331,752	11,037,616	10,820,512
0199999. Life Insurance: Totals (Net)	4,438,148,204	103,032,269	4,153,220,406	8,951,303	172,944,226
0200001. 71 GAM - 4.00% DEFERRED	3,037,191	XXX		XXX	3,037,191
0200002. 83 IAM - 3.50% DEFERRED	1,266,939	XXX	1,266,939	XXX	
0200003. 83 IAM - 3.75% DEFERRED	18,678,352	XXX	18,678,352	XXX	
0200004. 83 IAM - 4.00% DEFERRED	29,430	XXX	29,430	XXX	
0200005. 83 IAM - 4.25% DEFERRED	44,224,498	XXX	44,224,498	XXX	
0200006. 83 IAM - 4.50% DEFERRED	50,323,897	XXX	50,323,897	XXX	
0200007. 83 IAM - 4.75% DEFERRED	321,353,044	XXX	321,353,044	XXX	
0200008. 83 IAM - 5.00% DEFERRED	16,076,867	XXX	16,076,867	XXX	
0200009. 83 IAM - 5.25% DEFERRED	37,157,024	XXX	37,157,024	XXX	
0200010. 83 IAM - 5.50% DEFERRED	5,548,992	XXX	5,548,992	XXX	
0200011. 83 IAM - 5.75% DEFERRED	14,898	XXX	14,898	XXX	
0200012. 83 GAM - 3.75% DEFERRED	4,633,121	XXX		XXX	4,633,121
0200013. 83 GAM - 4.25% DEFERRED	9,713,117	XXX		XXX	9,713,117
0200014. 83 GAM - 4.50% DEFERRED	6,062,890	XXX		XXX	6,062,890
0200015. 83 GAM - 4.75% DEFERRED	78,383,770	XXX		XXX	78,383,770
0200016. 83 GAM - 5.00% DEFERRED	7,848,567	XXX		XXX	7,848,567
0200017. 83 GAM - 5.25% DEFERRED	35,110,860	XXX		XXX	35,110,860
0200018. 83 GAM - 5.50% DEFERRED	2,895,860	XXX		XXX	2,895,860
0200019. 83 GAM - 5.75% DEFERRED	17,702,552	XXX		XXX	17,702,552
0200020. 83 GAM - 6.00% DEFERRED	280,412	XXX		XXX	280,412
0200021. A-2000 - 3.50% DEFERRED	23,592,476	XXX	21,349,044	XXX	2,243,432
0200022. A-2000 - 3.75% DEFERRED	379,421,326	XXX	328,007,136	XXX	51,414,190
0200023. A-2000 - 4.00% DEFERRED	308,830,359	XXX	281,404,354	XXX	27,426,005

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200024. A-2000 - 4.25% DEFERRED	403,492,321	XXX	276,204,082	XXX	127,288,239
0200025. A-2000 - 4.50% DEFERRED	475,845,339	XXX	289,789,984	XXX	186,055,355
0200026. A-2000 - 4.75% DEFERRED	453,819,712	XXX	251,152,276	XXX	202,667,436
0200027. A-2000 - 5.00% DEFERRED	775,794,376	XXX	356,022,717	XXX	419,771,659
0200028. A-2000 - 5.25% DEFERRED	639,890	XXX	639,890	XXX	
0200029. A-2000 - 5.50% DEFERRED	479,549,138	XXX	272,809,445	XXX	206,739,693
0200030. A-2000 - 5.75% DEFERRED	40,952	XXX	40,952	XXX	
0200031. A-2000 - 6.00% DEFERRED	62,226,013	XXX	43,009,151	XXX	19,216,862
0200032. A-2000 - 6.25% DEFERRED	5,800,717	XXX	3,650,934	XXX	2,149,783
0200033. DEFERRED ANNUITY at 3%	132,192,227	XXX	122,295,403	XXX	9,896,824
0200034. DEFERRED ANNUITY at 4%	55,333,657	XXX	55,091,209	XXX	242,448
0200035. VA GMDB VM21 RESERVE	84,581	XXX	84,581	XXX	
0200036. IAR 2012 - 3.25% DEFERRED	702,276,473	XXX	606,376,469	XXX	95,900,004
0200037. IAR 2012 - 3.50% DEFERRED	197,789,020	XXX	197,789,020	XXX	
0200038. IAR 2012 - 3.75% DEFERRED	3,689,162,106	XXX	3,293,022,729	XXX	396,139,377
0200039. IAR 2012 - 4.00% DEFERRED	142,456,018	XXX	89,811,519	XXX	52,644,499
0200040. 37 SA - 2.50% IMMEDIATE	2,179	XXX	2,179	XXX	
0200041. A-49 - 3.00% IMMEDIATE	704	XXX		XXX	704
0200042. 51 GAM - 3.50% IMMEDIATE	1,317	XXX		XXX	1,317
0200043. 71 GAM - 4.00% IMMEDIATE	11,619	XXX		XXX	11,619
0200044. 71 GAM - 4.50% IMMEDIATE	38,556	XXX		XXX	38,556
0200045. 71 GAM - 6.00% IMMEDIATE	286,020	XXX		XXX	286,020
0200046. 71 GAM - 7.50% IMMEDIATE	2,764	XXX		XXX	2,764
0200047. 71 GAM - 9.25% IMMEDIATE	132,474	XXX		XXX	132,474
0200048. 71 GAM - 11.00% IMMEDIATE	107,760	XXX		XXX	107,760
0200049. 71 GAM - 11.25% IMMEDIATE	25,482	XXX		XXX	25,482
0200050. 71 IAM - 6.00% IMMEDIATE	91,002	XXX	91,002	XXX	
0200051. 71 IAM - 10.00% IMMEDIATE	19,267	XXX	19,267	XXX	
0200052. 83 GAM - 5.00% IMMEDIATE	5,048,618	XXX		XXX	5,048,618
0200053. 83 GAM - 6.00% IMMEDIATE	5,285,948	XXX		XXX	5,285,948
0200054. 83 GAM - 8.00% IMMEDIATE	739,262	XXX		XXX	739,262
0200055. 83 GAM - 8.25% IMMEDIATE	533,011	XXX		XXX	533,011
0200056. 83 GAM - 8.75% IMMEDIATE	527,449	XXX		XXX	527,449
0200057. 83 IAM - 5.00% IMMEDIATE	2,748	XXX	2,748	XXX	
0200058. 83 IAM - 6.00% IMMEDIATE	1,902,496	XXX	1,345,514	XXX	556,982
0200059. 94 GAM - 3.75% IMMEDIATE	1,280,789	XXX		XXX	1,280,789
0200060. 94 GAM - 4.00% IMMEDIATE	1,617,378	XXX		XXX	1,617,378
0200061. 94 GAM - 4.25% IMMEDIATE	670,142	XXX		XXX	670,142
0200062. 94 GAM - 4.75% IMMEDIATE	258,380	XXX		XXX	258,380
0200063. 94 GAM - 5.00% IMMEDIATE	14,165,803	XXX		XXX	14,165,803
0200064. A-2000 - 0.50% IMMEDIATE	332,288	XXX		XXX	332,288
0200065. A-2000 - 1.00% IMMEDIATE	30,293	XXX		XXX	30,293
0200066. A-2000 - 1.50% IMMEDIATE	9,212	XXX		XXX	9,212
0200067. A-2000 - 3.00% IMMEDIATE	58,736	XXX	58,736	XXX	
0200068. A-2000 - 3.75% IMMEDIATE	78,759,473	XXX	78,389,482	XXX	369,991
0200069. A-2000 - 4.00% IMMEDIATE	49,546,233	XXX	49,401,398	XXX	144,835
0200070. A-2000 - 4.25% IMMEDIATE	99,405,116	XXX	98,778,125	XXX	626,991
0200071. A-2000 - 4.75% IMMEDIATE	39,727,827	XXX	39,488,912	XXX	238,915
0200072. A-2000 - 5.00% IMMEDIATE	297,424,764	XXX	293,397,272	XXX	4,027,492
0200073. A-2000 - 6.00% IMMEDIATE	4,377,727	XXX	3,967,379	XXX	410,348
0200074. A-2000 - 8.00% IMMEDIATE	328,127	XXX	316,527	XXX	11,600
0200075. IAR 2012 - 1.00% IMMEDIATE	939,289	XXX	939,289	XXX	
0200076. IAR 2012 - 1.50% IMMEDIATE	5,076,778	XXX	5,076,778	XXX	
0200077. IAR 2012 - 1.75% IMMEDIATE	6,156,741	XXX	6,156,741	XXX	
0200078. IAR 2012 - 2.00% IMMEDIATE	4,769,993	XXX	4,769,993	XXX	
0200079. IAR 2012 - 2.25% IMMEDIATE	12,045,053	XXX	12,045,053	XXX	
0200080. IAR 2012 - 2.50% IMMEDIATE	12,362,345	XXX	12,362,345	XXX	
0200081. IAR 2012 - 2.75% IMMEDIATE	26,652,693	XXX	26,652,693	XXX	
0200082. IAR 2012 - 3.00% IMMEDIATE	50,167,521	XXX	50,167,521	XXX	
0200083. IAR 2012 - 3.25% IMMEDIATE	61,840,478	XXX	61,840,478	XXX	
0200084. IAR 2012 - 3.50% IMMEDIATE	69,297,787	XXX	69,297,787	XXX	
0200085. IAR 2012 - 3.75% IMMEDIATE	342,007,577	XXX	338,001,204	XXX	4,006,373
0200086. IAR 2012 - 4.00% IMMEDIATE	255,335,082	XXX	254,706,790	XXX	628,292
0200087. IAR 2012 - 4.25% IMMEDIATE	18,088,594	XXX	18,088,594	XXX	
0299997. Totals (Gross)	10,416,179,877	XXX	8,408,588,643	XXX	2,007,591,234
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	10,416,179,877	XXX	8,408,588,643	XXX	2,007,591,234
0300001. 37 SA - 3.50% IMMEDIATE	2,301		2,301		
0300002. A-49 - 3.50% IMMEDIATE	20,871		19,042		1,829
0300003. 58 CSO - 3.00% IMMEDIATE	15,647		15,647		
0300004. 71 IAM - 4.00% IMMEDIATE	10,584		10,584		
0300005. 71 IAM - 6.00% IMMEDIATE	58,589		58,589		
0300006. 83 IAM - 6.00% IMMEDIATE	153,420		153,420		
0300007. A-2000 - 3.75% IMMEDIATE	15,444		15,444		
0300008. A-2000 - 4.25% IMMEDIATE	67,503		67,503		
0300009. A-2000 - 4.75% IMMEDIATE	21,756		21,756		
0300010. A-2000 - 5.00% IMMEDIATE	103,376		103,376		
0300011. A-2000 - 6.00% IMMEDIATE	34,932		34,932		
0300012. A-2000 - 8.00% IMMEDIATE	11,292		11,292		
0300013. IAR 2012 - 3.75% IMMEDIATE	38,126		38,126		
0300014. IAR 2012 - 4.00% IMMEDIATE	80,683		80,683		
0399997. Totals (Gross)	634,524		632,695		1,829
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	634,524		632,695		1,829
0400001. INTERCO/41CSO 3.00%	22,856		22,856		
0400002. 59 ADB/58CSO 3.00%	10,990,358		10,986,812		3,546
0400003. AN EXP 41SI 3.00%	76,254	76,254			
0400004. AN EXP 61SI 3.00%	34,437	34,437			
0499997. Totals (Gross)	11,123,905	110,691	11,009,668		3,546
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	11,123,905	110,691	11,009,668		3,546
0500001. 26 CLASS 3/41CSO 3.00%	1		1		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500002. 52 DISA/58CSO 3.00%	10,783,552		10,752,429		31,123
0599997. Totals (Gross)	10,783,553		10,752,430		31,123
0599998. Reinsurance ceded	52,274		52,274		
0599999. Disability-Active Lives: Totals (Net)	10,731,279		10,700,156		31,123
0600001. 26 CLASS 3 3.00%	17,593		17,593		
0600002. 52 DISA 3.00%	33,510,450		33,510,450		
0600003. 1960 CSG 3%	72,091				72,091
0600004. 1970 Intercompany Disability 3%	4,211,685				4,211,685
0699997. Totals (Gross)	37,811,819		33,528,043		4,283,776
0699998. Reinsurance ceded	393,568				393,568
0699999. Disability-Disabled Lives: Totals (Net)	37,418,251		33,528,043		3,890,208
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	68,240,093		62,851,529		5,388,564
0700002. FOR NON_DEDUCTION OF DEFERRED FRACTIONAL PREMIUMS AT THE DEATH OF THE INSURED	224,102		224,102		
0799997. Totals (Gross)	68,464,195		63,075,631		5,388,564
0799998. Reinsurance ceded	46,620		32,284		14,336
0799999. Miscellaneous Reserves: Totals (Net)	68,417,575		63,043,347		5,374,228
9999999. Totals (Net) - Page 3, Line 1	14,982,653,615	103,142,960	12,680,722,958	8,951,303	2,189,836,394

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 16,871,861 ; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

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: ..... $ 1,341,395,569
9.2 State the amount of reserves established for this business: ..... $ 1,438,459,282
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 - 3.25% DEFERRED, 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	20,525,775	90,183		2,765						20,115,300	27,069		290,458
2.	Additional contract reserves (b)	11,030,947	21,260		124							571,596		10,437,967
3.	Additional actuarial reserves-Asset/Liability analysis	1,985,948	1,985,948											
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	33,542,670	2,097,391		2,889						20,115,300	598,665		10,728,425
8.	Reinsurance ceded	5,894,295									5,552,622	341,673		
9.	Totals (Net)	27,648,375	2,097,391		2,889						14,562,678	256,992		10,728,425
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	11,621,356	77,775								4,573,667	2,818,367		4,151,547
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	11,621,356	77,775								4,573,667	2,818,367		4,151,547
15.	Reinsurance ceded	2,771,860									1,205,539	1,566,321		
16.	Totals (Net)	8,849,496	77,775								3,368,128	1,252,046		4,151,547
17.	TOTAL (Net)	36,497,871	2,175,166		2,889						17,930,806	1,509,038		14,879,972
18.	TABULAR FUND INTEREST	721,276	78,122		7							193,514		449,633
	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.

American National Insurance Company

Annual Statement for the year 2020

Exhibit 6, footnote (a) attachment

Active Life Reserves:

The following morbidity tables are combined with the 1958 C.S.O. Mortality Table, adjusted to age last birthday, to calculate reserves using a prospective method on a one year preliminary term basis. An interest rate of 3% was assumed. Mid terminal reserves are used.

Hospital Medical Benefits:
1956 Intercompany Table

Disability Benefits (For issues prior to 1985):
1964 Commissioner's Disability Table

Cancer Benefits:
1985 NAIC Cancer Claim Cost Table

Accident Benefits:
1959 ADB Table

For Industrial accident policies, industrial accident death rates are combined with either the 1941 Standard Industrial Table or the 1961 Standard Mortality Table for reserve calculation.

Claim Reserves:

Present value of amounts not yet due on claims.

Disability Benefits:

1985 CIDA, 3.5%, modified to Company experience, for 1973 and prior incurrals.
1985 CIDA, 4.0%, modified to Company experience, for 1974 through 1977 incurrals.
1985 CIDA, 4.5%, modified to Company experience, for 1978 through 1980 incurrals.
1985 CIDA, 5.0%, modified to Company experience, for 1981 incurrals.
1985 CIDA, 5.5%, modified to Company experience, for 1982 incurrals.
1985 CIDA, 6.0%, modified to Company experience, for 1983 through 1986 incurrals.
1985 CIDA, 5.5%, modified to Company experience, for 1987 through 1992 incurrals.
1985 CIDA, 5.0%, modified to Company experience, for 1993 and 1994 incurrals.
1985 CIDA, 4.5%, modified to Company experience, for 1995 through 2005 incurrals.
1985 CIDA, 4.0%, modified to Company experience, for 2006 through 2012 incurrals
1985 CIDA, 3.5%, modified to Company experience, for 2013 and later incurrals

Other Benefits:

Company Experience.

American National Insurance Company

For policies administered and reinsured by Monarch Life Insurance Company

Aggregate Reserves for Individual Noncancellable and Guaranteed Renewable Accident & Health Policies

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Active Life Reserves:

Sum of mid-terminal reserve plus net pro-rata unearned premiums, but not less than the gross pro-rata unearned premiums for 1985 and prior issues. Sum of interpolated terminal reserves plus net pro-rata unearned premiums, but not less than the gross pro-rata unearned premiums for 1986 and later issues.

The following tables in combination with 1958 CSO at 4 1/2% for 1988 and prior issues, and 1980 CSO at 5 1/2% for 1989 and later issues. Two year preliminary term for loss of time and hospital benefits.

a. Loss of Time: 1964 Commissioners Disability Table, all issues.

b. Hospital: 1974 Hospital Table, all issues.

c. Lifetime Loss-of-Use: Monarch Life Insurance Company Loss-of-Use Table, all issues.

Claim Reserve:

Present value of amounts not yet due on claims.

Disability Benefits:

1964 CDT, 3.5%, modified to Company experience, for 1988 and prior incurrals.
1985 CIDA, 5.0%, modified to Company experience, for 1989 through 1994 incurrals.
1985 CIDA, 4.5% modified to Company experience, for 1995 through 2005 incurrals.
1985 CIDA, 4.0% modified to Company experience, for 2006 incurrals
1985 CIDC, 4.0% modified to Company experience for 2007 through 2012 incurrals.
1985 CIDC, 3.5% modified to Company experience for 2013 and later incurrals

Other Benefits:

Company Experience.

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	516,838,379		296,640,448	6,191,423	11,413,874	202,592,634
2. Deposits received during the year	73,665,014		48,846,197	1,192,327	232,057	23,394,433
3. Investment earnings credited to the account	14,845,097		9,256,181	224,933	248,461	5,115,522
4. Other net change in reserves	(1,093,176)		(1,093,176)			
5. Fees and other charges assessed						
6. Surrender charges	115,436					115,436
7. Net surrender or withdrawal payments	113,626,338		64,625,903	959,272	891,107	47,150,057
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)	490,513,540		289,023,747	6,649,411	11,003,285	183,837,096
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)	490,513,540		289,023,747	6,649,411	11,003,285	183,837,096

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	482,528		430,220			13,346				38,962	
	1.2 Reinsurance assumed	43,051					34,914				8,137	
	1.3 Reinsurance ceded	21,946,878		12,293,558			592,780	8,428,460			632,080	
	1.4 Net	(21,421,299)		(11,863,338)			(544,520)	(8,428,460)			(584,981)	
2. In course of settlement:												
2.1 Resisted	2.11 Direct	4,346,392		4,258,770					87,622			
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	4,346,392		(b) 4,258,770	(b)		(b)	(b)	87,622			
2.2 Other	2.21 Direct	175,365,583	1,477,564	79,257,405	52,216,081			9,322,961	32,266,289	1,743		823,540
	2.22 Reinsurance assumed	1,344,786		1,344,786								
	2.23 Reinsurance ceded											
	2.24 Net	176,710,369	1,477,564	(b) 80,602,191	(b) 52,216,081		(b)	(b) 9,322,961	32,266,289	(b) 1,743	(b)	(b) 823,540
3. Incurred but unreported:												
	3.1 Direct	19,755,299	354,878	13,484,201	76,529		1,328,905	111,761	74,427	1,557,040	1,529,061	1,238,497
	3.2 Reinsurance assumed	104,979,530		74,369			95,333			104,768,866	40,962	
	3.3 Reinsurance ceded	95,256,358		2,490,492			159,326			92,522,018	65,868	18,654
	3.4 Net	29,478,471	354,878	(b) 11,068,078	(b) 76,529		(b) 1,264,912	(b) 111,761	74,427	(b) 13,803,888	(b) 1,504,155	(b) 1,219,843
4. TOTALS	4.1 Direct	199,949,802	1,832,442	97,430,596	52,292,610		1,342,251	9,434,722	32,428,338	1,558,783	1,568,023	2,062,037
	4.2 Reinsurance assumed	106,367,367		1,419,155			130,247			104,768,866	49,099	
	4.3 Reinsurance ceded	117,203,236		14,784,050			752,106	8,428,460		92,522,018	697,948	18,654
	4.4 Net	189,113,933	(a) 1,832,442	(a) 84,065,701	52,292,610		720,392	(a) 1,006,262	32,428,338	13,805,631	919,174	2,043,383

(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 $ 44,228,199 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 3,921,331 , 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 $ 3,368,127 , and Other Accident and Health $ 5,481,369 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	862,950,170	2,490,251	382,163,181	310,620,362	184,055	8,770,383	41,399,886	102,845,370	3,333,955	4,916,145	6,226,582
1.2 Reinsurance assumed	76,783,714		6,094,723			319,155			70,248,446	121,390	
1.3 Reinsurance ceded	172,084,686		79,479,111			2,991,644	23,091,502		64,713,558	1,339,806	469,065
1.4 Net	(d) 767,649,198	2,490,251	308,778,793	310,620,362	184,055	6,097,894	18,308,384	102,845,370	8,868,843	3,697,729	5,757,517
2. Liability December 31, current year from Part 1:											
2.1 Direct	199,949,802	1,832,442	97,430,596	52,292,610		1,342,251	9,434,722	32,428,338	1,558,783	1,568,023	2,062,037
2.2 Reinsurance assumed	106,367,367		1,419,155			130,247			104,768,866	49,099	
2.3 Reinsurance ceded	117,203,236		14,784,050			752,106	8,428,460		92,522,018	697,948	18,654
2.4 Net	189,113,933	1,832,442	84,065,701	52,292,610		720,392	1,006,262	32,428,338	13,805,631	919,174	2,043,383
3. Amounts recoverable from reinsurers December 31, current year	24,531,465		17,583,719				2,338,287		4,609,459		
4. Liability December 31, prior year:											
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	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
5. Amounts recoverable from reinsurers December 31, prior year	18,779,120		12,190,107				1,977,604		4,611,409		
6. Incurred Benefits											
6.1 Direct	895,812,232	3,098,668	408,503,537	309,630,477	184,055	8,410,105	47,681,768	103,779,491	3,367,759	4,660,975	6,495,397
6.2 Reinsurance assumed	80,962,005		7,006,585			348,741			73,484,479	122,200	
6.3 Reinsurance ceded	185,642,299		83,619,655			2,975,796	29,987,404		67,336,341	1,255,153	467,950
6.4 Net	791,131,938	3,098,668	331,890,467	309,630,477	184,055	5,783,050	17,694,364	103,779,491	9,515,897	3,528,022	6,027,447

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 598,239 in Line 1.1, $ 598,239 in Line 1.4.
$ 598,239 in Line 6.1, and $ 598,239 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 2,144,667 in Line 1.1, $ 2,144,667 in Line 1.4.
$ 2,144,667 in Line 6.1, and $ 2,144,667 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 $ 5,374,357 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	10,656,040	5,994,403	(4,661,637)
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	1,233,081	1,331,924	98,843
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities	170,000	187,200	17,200
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)	12,059,121	7,513,527	(4,545,594)
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	332,697		(332,697)
	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	13,039,180		(13,039,180)
18.2	Net deferred tax asset	89,616,006	97,329,285	7,713,279
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	22,748,571	24,355,190	1,606,619
21.	Furniture and equipment, including health care delivery assets	1,346,735	1,377,753	31,018
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	25,280,142	24,858,141	(422,001)
25.	Aggregate write-ins for other than invested assets	122,070,576	114,994,795	(7,075,781)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	286,493,028	270,428,691	(16,064,337)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	286,493,028	270,428,691	(16,064,337)
	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	80,526,480	78,989,905	(1,536,575)
2502.	Debit Suspense	21,578,427	20,166,589	(1,411,838)
2503.	Prepaid Expense	16,129,109	11,907,037	(4,222,072)
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,836,560	3,931,264	94,704
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	122,070,576	114,994,795	(7,075,781)

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 #	2020	2019
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (47,500,683)	$ (21,918,190)
(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	$ (47,500,683)	$ (21,918,190)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,644,414,402	$ 3,477,727,486
(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	$ 3,644,414,402	$ 3,477,727,486

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 retrospective method including anticipated prepayments at the date of purchase, except for those with a NAIC designation of 6, which are stated at lower of amortized cost or fair value.

(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, 2020.

NOTES TO FINANCIAL STATEMENTS

NOTE 2 Accounting Changes and Corrections of Errors

The Company had the following accounting changes as of December 31, 2020.

INT 20-03: Troubled Debt Restructuring Due to COVID-19, was issued on April 15, 2020 by the NAIC's Statutory Accounting Principles Working Group. This interpretation clarifies that a modification of mortgage loan or bank loan terms in response to novel coronavirus disease (COVID-19) shall follow the provisions detailed in the April 7, 2020 "Interagency Statement on Loan Modifications and Reporting for Financial Institutions Working with Customers Affected by the Coronavirus", and the provisions of the Coronavirus Aid, Relief and Economic Security Act (CARES Act) in determining whether the modification shall be reported as a troubled debt restructuring within SSAP No. 36, Troubled Debt Restructuring.

The Company has elected to apply the guidance of this interpretation for COVID-19 related commercial loan modifications that would otherwise have been subject to the troubled debt restructuring guidance noted above. The interpretation is only applicable for the term of the loan modification, but solely with respect to any modification, including a forbearance arrangement, interest rate modification, a repayment plan, or other similar arrangement that defers or delays the payment of principal or interest for a loan that was not more than 30 days past due as of December 31, 2019.

This interpretation has been extended under the Consolidated Appropriations Act signed by the President on December 27, 2020. It was applicable for the period beginning on March 1, 2020 and ending on the earlier of January 1, 2022, or the date that is 60 days after the date on which the national emergency concerning the COVID–19 outbreak declared by the President on March 13, 2020 under the National Emergencies Act (50 U.S.C. 1601 et seq.) terminates. This interpretation will automatically expire on January 2, 2022.

In 2020, the Company elected an immediate change in reserve valuation basis as described in SSAP No. 51R—Life Contracts for its variable annuity reserves. This change in valuation basis, which impacts annuities reserves written from 1981 to 2019 is permitted under the revisions to the Commissioners Annuity eserve Valuation Method (CARVM) adopted in Valuation Manual Requirements for Principle-Based Reserves for Variable Annuities (VM-21), and Actuarial uideline 43 CARVM for variable annuities (AG 43). The amount of change in basis, which has been recognized in unassigned funds is a $106,668 decrease in reserve.

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, 2020.

B. Statutory Merger

(1) On July 1, 2020, American National Insurance Company, a Texas insurance company ("ANICO"), completed a holding company reorganization. As a result of such reorganization, ANICO became a wholly owned subsidiary of American National Group, Inc., a Delaware corporation ("ANAT"). To effect the reorganization, ANICO merged with and into AN MergerCo, Inc. ("MergerCo"), a subsidiary of ANAT, with ANICO surviving the merger.

(2) The transaction was accounted for as a statutory merger.

(3) Upon the effective date of the holding company reorganization, ANICO retired 3,945,249 shares of common stock that were held in treasury. The amount of retired treasury stock in excess of par value was charged to surplus. Before and after the reorganization, ANICO had 50,000,000 authorized shares of common stock. As a result of the reorganization, each share of ANICO's 26,887,200 common stock outstanding, par value $1.00 per share, was automatically converted into one duly issued, fully paid and non-assessable share of ANAT common stock, par value $0.01 per share. After the reorganization, ANAT held 10 shares of ANICO's common stock, par value $1.00 per share. Subsequently, ANAT purchased an additional 4,999,990 shares of ANICO's common stock at par value $1.00 per share, bringing ANAT's total investment in ANICO's common stock to $5,000,000, which includes the 10 shares acquired after the reorganization. See Note 22-events subsequent, for additional information.

(4) Premerger separate company revenue, net income, and other surplus adjustments for the six months ended June 30, 2020 were $1,166,069,053, $4,145,906, $(62,737,944), respectively for ANICO. ANAT and MergerCo had no assets or operations other than those incident to their formation.

(5) No adjustments were made directly to the surplus of MergerCo or ANAT as a result of the merger.

C. Assumption Reinsurance

The Company completed no assumption reinsurance agreements during the reporting periods as of December 31, 2020.

D. Impairment Loss

The Company did not recognize an impairment loss on any of the types of transactions described above as of December 31, 2020.

NOTE 4 Discontinued Operations

The Company did not have any discontinued operations for the years ended December 31, 2020 and 2019.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new mortgage loans during 2020 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					$ 4,633,894,730		$ 4,633,894,730
(b) 30 - 59 Days Past Due					$ 110,897,006		$ 110,897,006
(c) 60 - 89 Days Past Due					$59,512,845		$59,512,845
(d) 90 - 179 Days Past Due					$25,778,788		$25,778,788
(e) 180+ Days Past Due					$14,398,241		$14,398,241
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					$ 4,632,777,467		$ 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							$ -

(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					$40,177,029		$40,177,029
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							$ -
b. Prior 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							$ -

NOTES TO FINANCIAL STATEMENTS

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ 493,120	$ 2,725,537
b) Additions charged to operations		$ -
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	$ 493,120

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

	Current Year
a) Aggregate amount of mortgage loans derecognized	$ 8,663,667
b) Real estate collateral recognized	$ 8,663,667
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 90 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
(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.

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, 2020, 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, 2020, 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	$ (1,951,610)
2. 12 Months or Longer	$ (529,418)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 90,912,508
2. 12 Months or Longer	$ 1,396,159

(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, 2020, 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.

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.

NOTES TO FINANCIAL STATEMENTS

J. Real Estate

(1) Impairment Loss Recognition

a. The Company did not recognize impairment losses during 2020. The Company recognized impairment losses in 2019 that involved two office buildings with approved sales for less than current book value. Impairments were recorded to bring value to actual offer price.

b. The Company did no recognize impairment losses during 2020. Impairment losses were $4,340,000 during 2019. Fair value was determined by pending sales offer.

c. The 2019 impairment loss was recognized in 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

Two properties were sold for a capital gain of $1,506,390 during 2020. This amount is included in "Net Realized Capital gains and Losses", line 34 of the Summary of Operations. The detail is included in Schedule A, Part 3. There were no properties sold during 2019.

(3) At the end of 2020, 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 0 to 8 years of unexpired tax credits and holding periods ranging from 16 to 17 years.

(2) The Company recognized $6,527,000 and $6,958,000 in LIHTC and other tax benefits during 2020 and 2019.

(3) The balance of the investments recognized in the statement of financial position is $18,078,000 and $23,016,000 in 2020 and 2019.

(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 2020.

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	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)
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	$12,047,357				$12,047,357	$ 7,230,300	$ 4,817,057
j. On deposit with states	$23,433,951				$23,433,951	$23,372,054	$ 61,897
k. On deposit with other regulatory bodies					$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 67,313,219				$ 67,313,219	$ 111,179,847	$(43,866,628)
m. Pledged as collateral not captured in other categories	$41,772,606				$41,772,606	$50,090,250	$(8,317,644)
n. Other restricted assets	$30,720,000				$30,720,000	$30,200,000	$ 520,000
o. Total Restricted Assets	$ 175,287,133	$ -	$ -	$ -	$ 175,287,133	$ 222,072,451	$(46,785,318)

(a) Subset of Column 1

(b) Subset of Column 3

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		$12,047,357	0.054%	0.054%
j. On deposit with states		$23,433,951	0.104%	0.106%
k. On deposit with other regulatory bodies		$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)		$ 67,313,219	0.299%	0.303%
m. Pledged as collateral not captured in other categories		$41,772,606	0.186%	0.188%
n. Other restricted assets		$30,720,000	0.137%	0.138%
o. Total Restricted Assets	$ -	$ 175,287,133	0.779%	0.789%

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

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

NOTES TO FINANCIAL STATEMENTS

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)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	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	$41,772,606				$41,772,606	$50,090,250	$(8,317,644)	$41,772,606	0.186%	0.188%
Total (c)	$41,772,606	$ -	$ -	$ -	$41,772,606	$50,090,250	$(8,317,644)	$41,772,606	0.186%	0.188%

(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)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	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	$30,720,000				$30,720,000	$30,200,000	$ 520,000	$30,720,000	0.137%	0.138%
Total (c)	$30,720,000	$ -	$ -	$ -	$30,720,000	$30,200,000	$ 520,000	$30,720,000	0.137%	0.138%

(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.

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	$ 180,469,250	$ 180,469,250	0.847%	0.859%
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)	$ 180,469,250	$ 180,469,250	0.847%	0.859%
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+g+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)	$ 180,469,250	1.039%
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.

NOTES TO FINANCIAL STATEMENTS

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	45	
2. Aggregate Amount of Investment Income	$ 20,256,870	

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 during the reporting period.

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(1) - (7)
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.

(8) The Company had no derivative premium payments due or undiscounted future premium commitments.

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees

The Company had no derivative hedging variable annuity guarantees.

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			12/31/2019			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	$267,919,769	$ 7,373,004	$275,292,773	$245,740,599	$ 3,962,687	$249,703,286	$22,179,170	$ 3,410,317	$25,589,487
(b) Statutory Valuation Allowance Adjustment			$ -			$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$267,919,769	$ 7,373,004	$275,292,773	$245,740,599	$ 3,962,687	$249,703,286	$22,179,170	$ 3,410,317	$25,589,487
(d) Deferred Tax Assets Nonadmitted	$89,616,006	$ -	$89,616,006	$97,329,285		$97,329,285	$(7,713,279)	$ -	$(7,713,279)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$178,303,763	$ 7,373,004	$185,676,767	$148,411,314	$ 3,962,687	$152,374,001	$29,892,449	$ 3,410,317	$33,302,766
(f) Deferred Tax Liabilities	$81,976,368	$30,273,774	$112,250,142	$78,489,870	$32,300,706	$110,790,576	$ 3,486,498	$(2,026,932)	$ 1,459,566
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$96,327,395	$ (22,900,770)	$73,426,625	$69,921,444	$ (28,338,019)	$41,583,425	$26,405,951	$ 5,437,249	$ 31,843,200

2.

	As of End of Current Period			12/31/2019			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)	$96,327,395	$ 7,373,004	$103,700,399	$69,921,444	$ 3,962,687	$73,884,131	$26,405,951	$ 3,410,317	$29,816,268
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$96,327,395	$ 7,373,004	$103,700,399	$69,921,444	$ 3,962,687	$73,884,131	$26,405,951	$ 3,410,317	$29,816,268
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$530,707,644	XXX	XXX	$514,341,370	XXX	XXX	$16,366,274
(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.	$81,976,368	$ -	$81,976,368	$78,489,870		$78,489,870	$ 3,486,498	$ -	$ 3,486,498
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$178,303,763	$ 7,373,004	$185,676,767	$148,411,314	$ 3,962,687	$152,374,001	$29,892,449	$ 3,410,317	$33,302,766

3.

	2020	2019
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	756.740%	798.828%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 3,543,050,949	$ 3,428,762,466

4.

	As of End of Current Period		12/31/2019		Change	
	Ordinary	Capital	Ordinary	Capital	(Col. 1 - 3) Ordinary	(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)	$ 267,919,769	$ 7,373,004	$ 245,740,599	$ 3,962,687	$ 22,179,170	$ 3,410,317
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)	$ 178,303,763	$ 7,373,004	$ 148,411,314	$ 3,962,687	$ 29,892,449	$ 3,410,317
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. As of December 31, 2020, the Company had no unrecognized deferred tax liabilities.

NOTES TO FINANCIAL STATEMENTS

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

	(1) As of End of Current Period	(2) 12/31/2019	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (16,843,774)	$ (31,433,855)	$ 14,590,081
(b) Foreign	$ 493,233	$ 833,726	$ (340,493)
(c) Subtotal	$ (16,350,541)	$ (30,600,129)	$ 14,249,588
(d) Federal income tax on net capital gains	$ 18,334,222	$ 9,591,746	$ 8,742,476
(e) Utilization of capital loss carry-forwards			$ -
(f) Other			$ -
(g) Federal and foreign income taxes incurred	$ 1,983,681	$ (21,008,383)	$ 22,992,064
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses			$ -
(2) Unearned premium reserve			$ -
(3) Policyholder reserves	$ 148,940,430	$ 137,100,546	$ 11,839,884
(4) Investments	$ 6,930,087	$ 5,791,626	$ 1,138,461
(5) Deferred acquisition costs	$ 68,399,593	$ 62,446,744	$ 5,952,849
(6) Policyholder dividends accrual	$ 289,883	$ 256,632	$ 33,251
(7) Fixed Assets			$ -
(8) Compensation and benefits accrual	$ 6,457,203	$ 1,179,354	$ 5,277,849
(9) Pension accrual			$ -
(10) Receivables - nonadmitted	$ 36,368,178	$ 35,092,051	$ 1,276,127
(11) Net operating loss carry-forward			$ -
(12) Tax credit carry-forward			$ -
(13) Other (including items <5% of total ordinary tax assets)	$ 534,395	$ 3,873,646	$ (3,339,251)
(99) Subtotal	$ 267,919,769	$ 245,740,599	$ 22,179,170
(b) Statutory valuation allowance adjustment			$ -
(c) Nonadmitted	$ 89,616,006	$ 97,329,285	$ (7,713,279)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 178,303,763	$ 148,411,314	$ 29,892,449
(e) Capital:			
(1) Investments	$ 4,587,850	$ 1,136,216	$ 3,451,634
(2) Net capital loss carry-forward			$ -
(3) Real estate	$ 2,785,154	$ 2,826,471	$ (41,317)
(4) Other (including items <5% of total ordinary tax assets)			$ -
(99) Subtotal	$ 7,373,004	$ 3,962,687	$ 3,410,317
(f) Statutory valuation allowance adjustment			$ -
(g) Nonadmitted			$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 7,373,004	$ 3,962,687	$ 3,410,317
(i) Admitted deferred tax assets (2d + 2h)	$ 185,676,767	$ 152,374,001	$ 33,302,766
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 20,098,140	$ 22,412,050	$ (2,313,910)
(2) Fixed Assets	$ 3,517,493	$ 3,958,249	$ (440,756)
(3) Deferred and uncollected premium	$ 29,396,568	$ 29,259,890	$ 136,678
(4) Policyholder reserves			$ -
(5) Other (including items <5% of total ordinary tax liabilities)	$ 28,964,167	$ 22,859,681	$ 6,104,486
(99) Subtotal	$ 81,976,368	$ 78,489,870	$ 3,486,498
(b) Capital:			
(1) Investments	$ 30,273,774	$ 32,300,706	$ (2,026,932)
(2) Real estate			$ -
(3) Other (including items <5% of total capital tax liabilities)			$ -
(99) Subtotal	$ 30,273,774	$ 32,300,706	$ (2,026,932)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 112,250,142	$ 110,790,576	$ 1,459,566
4. Net deferred tax assets/liabilities (2i - 3c)	$ 73,426,625	$ 41,583,425	$ 31,843,200

NOTES TO FINANCIAL STATEMENTS

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) As of End of Current Period	(2) 12/31/2019	(3) (Col. 1 - 2) Change
Total adjusted deferred assets	$ 275,292,773	$ 249,703,286	$ 25,589,487
Total deferred tax liabilities	$ 112,250,142	$ 110,790,576	$ 1,459,566
Net deferred tax asset (liability)	$ 163,042,631	$ 138,912,710	$ 24,129,921
Tax effect on change in unaffiliated unrealized gains (losses)			$ 1,890,640
Tax effect on change in previously untaxed nonadmitted assets			$ (1,276,127)
Tax effect on change in statutory pension obligation			$ (1,788,557)
Change in deferred income tax in surplus			$ 22,955,877

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) As of End of Current Period	(2) Effective Tax Rate
Gain (Loss) From Operations	$ (86,504,279)	
Capital Gains (Losses)	39,919,853	
Reported Statutory Income (Loss)	$ (46,584,426)	
Federal Statutory Rate	21.0%	
Expected Income Tax at Statutory Rate	$ (9,782,729)	21.0 %
Increase (Decrease) In Tax Resulting From:		
Interest Maintenance Reserve	$ (252,247)	0.5 %
Tax-Exempt Interest	$ (818,455)	1.8 %
Dividends Received Deductions	$ (275,798)	0.6 %
Affiliated Dividends	$ (47,250)	0.1 %
Non-Deductible Expenses	$ 1,500,191	(3.2) %
Tax Credits	$ (5,662,727)	12.2 %
Prior Year Adjustments	$ (5,633,181)	12.0 %
Total Income Tax Reported	$ (20,972,196)	45.0 %
Current Income Taxes Incurred	$ 1,983,681	(4.3) %
Change In Deferred Income Taxes	$ (22,955,877)	49.3 %
Total Income Tax Reported	$ (20,972,196)	45.0 %

E. Operating Loss Carryforward

1. As of December 31, 2020, the Company had no operating loss or general business credit carryforwards.

2. As of December 31, 2020, the Company had no federal income taxes available for recoupment.

3. As of December 31, 2020, 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:	Non Life Companies:
American National Insurance Company	ANH2O, Inc.
American National Life Insurance Company of Texas	American National Group, Inc.
Standard Life and Accident Insurance Company	American National Insurance Service Company
Garden State Life Insurance Company	Alternative Benefits Management Inc.
American National Life Insurance Company of New York	American National Holdings, Inc.
	American National Administrators, Inc.
Non Life Companies:	American National Registered Investment Advisor, Inc.
American National Property and Casualty Company	ANICO Financial Services, Inc.
American National General Insurance Company	Standard Plus, Inc.
Pacific Property and Casualty Company	ANPAC Lloyds Insurance Management, Inc.
ANPAC Louisiana Insurance Company	
Farm Family Casualty Insurance Company	
United Farm Family Insurance Company	

NOTES TO FINANCIAL STATEMENTS

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.

The Company is included in the consolidated federal income tax return of its parent, American National Group, Inc. In accordance with the Company’s tax sharing agreement, if the Company has taxable income, it pays its share of the consolidated federal income tax liability to its parent. However, if the Company incurs a tax loss, the tax benefit is recovered by decreasing subsequent year’s federal income tax payments to its parent.

G. Tax Loss Contingencies

As of December 31, 2020 the Company had no liability for tax loss contingencies.

H. Repatriation Transition Tax (RTT)

As of December 31, 2020, the Company had no foreign repatriation transition tax.

I. Alternative Minimum Tax (AMT) Credit

As of December 31, 2020, the Company's had no AMT credit carryforwards.

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

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

B. Dividends are paid as determined by the Board of Directors and are non-cumulative. During 2020, the Company paid dividends of $49,500,000 to its parent, American National Group, Inc.

C. Transactions with related party who are not reported on Schedule Y

(1) Detail of Material Related Party Transactions

The Company had no material related party transactions that impacted the financial statements.

(2) Detail of Material Related Party Transactions Involving Services

The Company had no material related party transactions involving services.

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

The Company had no material related party transactions involving exchange of assets and liabilities.

(4) Detail of Amounts Owed To/From a Related Party

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable/ (Payable) by Related Party	Admitted Recoverable
1	Greer, Herz & Adams, LLP	$ -	$ (11,905,295)	$ -	$ -	$ -
Total	XXX	$ -	$ (11,905,295)	$ -	$ -	$ -

American National has entered into recurring transactions and agreements with certain related parties. These include mortgage loans, management contracts, agency commission contracts, marketing agreements, health insurance contracts, and legal services.

Transactions with Greer, Herz & Adams, LLP: Irwin M. Herz, Jr. is a member of the Board of Directors of American National Group, Inc. and certain of its subsidiaries, and a Partner with Greer, Herz & Adams, LLP, which serves as American National’s General Counsel.

D. The Company reported $27,815,881 and $22,382,128 as amounts due from subsidiaries and affiliates at December 31, 2020 and 2019, respectively. The Company reported $12,751,632 due to subsidiaries and affiliates as of December 31, 2020 and $12,410,807 as of December 31, 2019. 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 agreed to provide administrative services (investments, policy administration, actuarial, and accounting) to certain affiliates for which it receives a service fee.

F. 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.

G. On July 1, 2020, American National Insurance Company, a Texas insurance company (“ANICO”), completed its previously announced holding company reorganization. As a result of such reorganization, ANICO became a wholly owned subsidiary of American National Group, Inc., a Delaware corporation (“ANAT”), and ANAT replaced ANICO as the publicly held company. Consequently, all filings with the Securities and Exchange Commission from July 2, 2020 forward will be filed by ANAT under CIK No. 0001801075.

In addition, the directors and officers of ANICO became directors and officers of ANAT. There is no change in the ultimate ownership of the organization and business operations will continue from our current office locations and companies.

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

I. The Company owns 100% interest in American National Holdings, Inc. ("ANH"), whose carrying value exceeds 10% of the admitted assets of the Company. The Company carries ANH at GAAP equity. At December 31, 2020, the Company’s interest in ANH was valued at approximately $3.2 billion. Based on the Company’s ownership percentage of ANH, the statement value of ANH assets and liabilities as of December 31, 2020 were $9.5 billion and $5.9 billion, respectively. The Company's share of net income of ANH was $427.0 million as of December 31, 2020.

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

NOTES TO FINANCIAL STATEMENTS

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%	$ 3,224,799,618	$ 3,224,799,618	
Total SSAP No. 97 8b(ii) Entities	XXX	$ 3,224,799,618	$ 3,224,799,618	$ -
c. SSAP No. 97 8b(iii) Entities				
ANTAC Inc. CS	100.0%	$ 458,648,127	$ 458,648,127	
Amer Natl Reg investment Adv CS	100.0%	$ 449,242		$ 449,242
American Natl Fin Svs Co CS	100.0%	$ 250,067		$ 250,067
Alternative Benefit Management CS	100.0%	$ 9,956,731		$ 9,956,731
Total SSAP No. 97 8b(iii) Entities	XXX	$ 469,304,167	$ 458,648,127	$ 10,656,040
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 3,694,103,785	$ 3,683,447,745	$ 10,656,040
f. Aggregate Total (a+ e)	XXX	$ 3,694,103,785	$ 3,683,447,745	$ 10,656,040

(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	08/30/2020	$ 1,943,074,513	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ 1,943,074,513	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
ANTAC Inc. CS	S2	08/30/2020	$ 449,921,338	Y	N	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 449,921,338	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	$ 2,392,995,851	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 2,392,995,851	XXX	XXX	XXX

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

** I - Immaterial or M - Material

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.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. The Company had a $100.0 million short-term variable rate borrowing facility containing a $55.0 million sub-feature for the issuance of letters of credit. Borrowings under the facility were at the discretion of the lender and would be used only for funding working capital requirements. As of December 31, 2020 and 2019, the outstanding letters of credit issued under the sub-feature were $3.5 million and there were no other borrowings on this facility. The Company chose to non-renew the facility at the October 31, 2020 expiration date.

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. The Company initially purchased $7.0 million of stock to meet the FHLB's membership requirement. The FHLB member stock is recorded in common stocks on the Company's statutory statement of admitted 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, 2020, certain municipal bonds and collateralized mortgage obligations (CMO's) with a fair value of approximately $72.4 million and commercial mortgage loans of approximately $1.6 billion were on deposit with the FHLB as collateral for borrowing. As of December 31, 2020, the collateral provided borrowing capacity for the $250.0 million in outstanding advances. The additional borrowing capacity as of December 31, 2020 was approximately $353.4 million and at February 22, 2021 was approximately $775.2 million following loan payment updates. The deposited securities and commercial mortgage loans are included in the Company's statutory statement of admitted 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	$ 5,000,000	$ 5,000,000	
(d) Excess Stock	$ -		
(e) Aggregate Total (a+b+c+d)	$ 12,000,000	$ 12,000,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 603,355,910	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	$ 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

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)	$ 1,647,309,971	$ 1,576,723,683	$ -
2. Current Year General Account Total Collateral Pledged	$ 1,647,309,971	$ 1,576,723,683	
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 1,690,123,608	$ 1,623,901,572	$ -

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,647,309,971	$ 1,576,723,683	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 1,647,309,971	$ 1,576,723,683	
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,690,123,608	$ 1,623,901,572	$ -

NOTES TO FINANCIAL STATEMENTS

(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	$ 250,000,000	$ 250,000,000		XXX
(b) Funding Agreements	$ -			
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ 250,000,000	$ 250,000,000	$ -	$ -
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	$ 500,000,000	$ 500,000,000	
2. Funding Agreements	$ -		
3. Other	$ -		
4. Aggregate Total (1+2+3)	$ 500,000,000	$ 500,000,000	$ -

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.

A summary of assets, obligations and assumptions of the Pension and Other Post Retirement Benefits Plans are as follows at December 31, 2020 and December 31, 2019.

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$ 361,031,808	$ 318,830,455	$ -	$ -
2. Service cost	$ 481,301	$ 445,810		
3. Interest cost	$ 12,204,716	$ 13,796,903		
4. Contribution by plan participants				
5. Actuarial gain (loss)	$ 47,263,038	$ 46,911,095		
6. Foreign currency exchange rate changes				
7. Benefits paid	$ (21,545,093)	$ (18,952,455)		
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$ 399,435,770	$ 361,031,808	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

b. Postretirement Benefits

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$ -	$ -	$ 3,500,312	$ 4,344,681
2. Service cost			$ 286,160	
3. Interest cost			$ 113,946	$ 160,945
4. Contribution by plan participants				
5. Actuarial gain (loss)			$ 692,747	$ (693,614)
6. Foreign currency exchange rate changes				
7. Benefits paid			$ (302,837)	$ (311,700)
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$ -	$ -	$ 4,290,328	$ 3,500,312

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2020	2019	2020	2019
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				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$ -	$ -	$ -	$ -

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
(2) Change in plan assets						
a. Fair value of plan assets at beginning of year	$ 440,021,713	$ 375,947,899	$ 3,502,772	$ 4,347,141	$ -	$ -
b. Actual return on plan assets	$ 61,502,320	$ 83,030,299	$ 113,946	$ 160,945		
c. Foreign currency exchange rate changes						
d. Reporting entity contribution			$ 976,447	$ (693,614)		
e. Plan participants' contributions			$ -			
f. Benefits paid	$ (21,561,783)	$ (18,956,485)	$ (302,837)	$ (311,700)		
g. Business combinations, divestitures and settlements						
h. Fair value of plan assets at end of year	$ 479,962,250	$ 440,021,713	$ 4,290,328	$ 3,502,772	$ -	$ -

(3) Funded status

	Overfunded		Underfunded	
	2020	2019	2020	2019
a. Components:				
1. Prepaid benefit costs	$ 148,660,688			
2. Overfunded plan assets	$ (68,134,208)			
3. Accrued benefit costs	$ -	$ 138,607,176		
4. Liability for pension benefits	$ -	$ (59,617,271)	$ 4,290,328	
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ 80,526,480	$ 78,989,905		
2. Liabilities recognized				
c. Unrecognized liabilities				

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
(4) Components of net periodic benefit cost						
a. Service cost	$ 481,301	$ 445,810	$ 286,160			
b. Interest cost	$ 12,204,716	$ 13,796,903	$ 113,946	$ 160,945		
c. Expected return on plan assets	$ (24,535,400)	$ (22,732,206)				
d. Transition asset or obligation						
e. Gains and losses	$ 1,795,871	$ 4,487,383	$ 806,693	$ (532,669)		
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	$ (10,053,512)	$ (4,002,110)	$ 1,206,799	$ (371,724)	$ -	$ -

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

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Items not yet recognized as a component of net periodic cost - prior year	$ (59,617,271)	$ (77,487,622)	$ -	$ -
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	$ (10,312,808)	$ 13,382,968		
f. Net gain and loss recognized	$ 1,795,871	$ 4,487,383		
g. Items not yet recognized as a component of net periodic cost - current year	$ (68,134,208)	$ (59,617,271)	$ -	$ -

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

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Net transition asset or obligation				
b. Net prior service cost or credit				
c. Net recognized gains and losses	$ (68,134,208)	$ (59,617,271)		

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

	2020	2019
a. Weighted average discount rate	3.510%	3.510%
b. Expected long-term rate of return on plan assets	5.750%	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:

	2020	2019
e. Weighted average discount rate	2.520%	3.510%
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 $399,435,770 for December 31, 2020 and $361,031,808 for December 31, 2019.

(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. 2021	$ 29,367,919
b. 2022	$ 21,951,406
c. 2023	$ 23,948,063
d. 2024	$ 24,581,316
e. 2025	$ 22,568,894
f. 2026 through 2030	$ 113,027,459

(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) Not applicable

(13) No alternative methods were used to amortize prior service amounts or unrecognized net gains and losses.

NOTES TO FINANCIAL STATEMENTS

(14) No substantive commitments were used as the basis for accounting of a benefit obligation.

(15) There were no special or contractual termination benefits recognized during the period.

(16) There were no other significant changes in the benefit obligation or plan assets not otherwise apparent in the other disclosures required by SSAP No. 102 and SSAP No. 92.

(17) There is no surplus impact to reflect the full obligation as it is already recognized.

(18) Not applicable

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
Equities	$ 299,184,501			$ 299,184,501
Debt		$ 149,724,102		$ 149,724,102
Other		$ 31,391,711		$ 31,391,711
Total Plan Assets	$ 299,184,501	$ 181,115,813	$ -	$ 480,300,314

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 9,887,276 and $9,493,000 for 2020 and 2019, respectively. At December 31, 2020 the fair value of the plan assets was approximately $479,962,000.

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, Dividend Restrictions and Quasi-Reorganizations

A. The Company has 50,000,000 shares authorized, 5,000,000 shares issued and outstanding. The par value is $1 per share.

B. The Company has no preferred stock outstanding.

C. There are not restrictions on the payment of dividends.

D. The Company declared and paid $93,595,008 and $88,190,016 in ordinary dividends in 2020 and 2019, respectively. No extraordinary dividends were declared or paid in 2020 or 2019.

E. Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the laws of the Company's state of incorporation, Texas, to $364,441,440 for 2020, an amount that is based on restrictions relating to statutory surplus.

F. There were no restrictions placed on the company's surplus.

NOTES TO FINANCIAL STATEMENTS

G. The Company is a stock life insurance company.

H. The Company has no stock held for special purposes.

I. The Company has no special surplus funds.

J, The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ 2,615,169,793

K. The Company has not issued any surplus debentures or similar obligations.

L. The Company did not participate in a quasi-reorganization.

M. 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.

The Company and its subsidiaries lease insurance sales office space, technological equipment, and automobiles. The remaining long-term lease commitments at December 31, 2020 were approximately $12.0 million.

The Company had a $100.0 million short-term variable rate borrowing facility containing a $55.0 million sub-feature for the issuance of letters of credit. Borrowings under the facility were at the discretion of the lender and would be used only for funding working capital requirements. As of December 31, 2020 and 2019, the outstanding letters of credit issued under the sub-feature were $3.5 million and there were no borrowings on this facility. The Company chose to non-renew at the October 31, 2020 expiration date.

The Company had aggregate commitments at December 31, 2020 to purchase, expand or improve real estate, to fund fixed interest rate mortgage loans, and to purchase other invested assets of $332.1 million of which $112.9 million is expected to be funded in 2021. The remaining balance of $219.2 million will be funded in 2022 and beyond. As of December 31, 2020, all mortgage loan commitments have fixed interest rates.

In May 2018, the Company became a member of the Federal Home Loan Bank of Dallas ("FHLB") to augment its liquidity resources. The Company initially purchased $7.0 million of stock to meet the FHLB's membership requirement. The FHLB member stock is recorded in common stocks on the Company's statutory statement of admitted 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, 2020, certain municipal bonds and collateralized mortgage obligations (CMO's) with a fair value of approximately $72.4 million and commercial mortgage loans of approximately $1.6 billion were on deposit with the FHLB as collateral for borrowing. As of December 31, 2020, the collateral provided borrowing capacity for the $250.0 million in outstanding advances. The additional borrowing capacity as of December 31, 2020 was approximately $353.4 million and at February 22, 2021 was approximately $775.2 million following loan payment updates. The deposited securities and commercial mortgage loans are included in the Company's statutory statement of admitted asset page within bonds and mortgage loans on real estate: first liens, net of allowance, respectively.

FHLB outstanding advance as of December 31, 2020 is shown below:

At December 31, 2020	Principal Amount	Interest Rate	Maturity Date
FHLB advance, fixed rate	$250,000	0.38%	4/28/2021

The Company 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 loan. 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, 2020, was approximately $121.4 million, while the total cash value of the related life insurance policies was approximately $142.8 million.

The Company has made no guarantees under these commitments.

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, 2020 and December 31, 2019.

C. Gain Contingencies

The Company did not recognize any gain contingencies during the reporting periods.

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 during the reporting period.

E. Joint and Several Liabilities

The Company reported no joint and several liabilities during the reporting period.

F. All Other Contingencies

The Company, 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.

NOTES TO FINANCIAL STATEMENTS

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 $6,701,930 and $5,359,209 for the year ended December 31, 2020 and 2019, 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 January 1, 2020, the minimum aggregate rental commitments are as follows:

	Operating Leases
1. 2021	$ 3,844,434
2. 2022	$ 2,861,061
3. 2023	$ 2,440,445
4. 2024	$ 1,735,751
5. 2025	$ 1,053,371
6. Total	$ 11,935,062

(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. Th Company has 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, 2020 and 2019.

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 period.

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 2020:

	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		$ (13,292)	$ (13,292)
b. Total net other income or expenses (including interest paid to or received from plans)			$ -
c. Net gain or (loss) from operations	$ -	$ (13,292)	$ (13,292)
d. Total claim payment volume		$ 976,008	$ 976,008

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 the reporting period.

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 $3,556,030 and $9,120,779 for 2020 and 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) Fair Value Assets

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		$ 83,451,945			$ 83,451,945
Common stock - unaffiliated	$ 435,365		$ 12,487,628		$ 12,922,993
Preferred stock			$ 490,871		$ 490,871
Options			$ 233,955,567		$ 233,955,567
Separate account assets	$ 309,424,793	$ 844,276,942			$ 1,153,701,735
Total assets at fair value/NAV	$ 309,860,158	$ 927,728,887	$ 246,934,066		$ 1,484,523,111

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Separate account liability	$ 309,424,793	$ 844,276,942			$ 1,153,701,735
Total liabilities at fair value/NAV	$ 309,424,793	$ 844,276,942			$ 1,153,701,735

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance for Current Quarter End
a. Assets										
Common stock - unaffiliated	$ 7,230,300			$ 296,410	$ 107,825	$15,176,093		$ (10,323,000)		$ 12,487,628
Preferred stock	$ 443,848					$ 47,023				$ 490,871
Options	$ 244,896,353			$ 60,724,894	$ (9,609,334)	$75,194,759			$ (137,251,105)	$ 233,955,567
Total Assets	$ 252,570,501			$ 61,021,304	$ (9,501,509)	$90,417,875		$ (10,323,000)	$ (137,251,105)	$ 246,934,066

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

(4) As of December 31,2020, the fair value of the Company's investments in Level 3 totaled $246,934,066. The market values held as equity and fixed income securities are obtained from various pricing services. There has been no change in the valuation techniques and related inputs.

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

B. Not applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 10,025,176,856	$ 9,284,477,274		$ 9,878,515,877	$ 146,660,979		
Common stock - unaffiliated	$ 12,922,993	$ 12,922,993	$ 435,365		$ 12,487,628		
Preferred stock	$ 4,328,304	$ 3,990,871	$ 3,837,433		$ 490,871		
Private leases/BA assets	$ 3,568,942	$ 3,568,942			$ 3,568,942		
Options	$ 233,955,567	$ 233,955,567			$ 233,955,567		
Mortgage loans	$ 5,010,691,868	$ 4,844,481,610			$ 5,010,691,868		
Joint venture interests - real estate	$ 18,079,584	$ 18,079,584			$ 18,079,584		
BA loans	$ 3,192,800	$ 3,192,800			$ 3,192,800		
Policy loans	$ 326,808,945	$ 326,808,945			$ 326,808,945		
Short-term investments	$ 795,653	$ 795,653		$ 795,653			
Separate account assets	$ 1,153,701,735	$ 1,185,466,629	$ 309,424,793	$ 844,276,942			
Investment contracts	$ 183,837,096				$ 183,837,096		
Separate account liability	$ 1,153,701,735		$ 309,424,793	$ 844,276,942			
Federal Home Loan Bank advance	$ 250,000,000				$ 250,000,000		

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability. In accordance with SSAP 100, a fair value hierarchy is used to determine fair value based on a hypothetical transaction at the measurement date from the perspective of a market participant. An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to its valuation. The input levels are defined as follows:

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

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

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

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

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, an option adjusted spread model is used to develop prepayment and interest rate scenarios.

The pricing service evaluates each asset class based on relevant market information, 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 and the techniques applied by the pricing service to produce quotes that represent the fair value of a specific security. The review confirms that the pricing service is utilizing information from observable 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 estimates of fair value for most fixed maturity investments, including municipal bonds, provided by the pricing service are disclosed as Level 2 measurements as the estimates are based on observable market information rather than market quotes.

The Company can hold a small amount of private placement debt and fixed maturity securities that have characteristics that make them unsuitable for matrix pricing. For these 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.

For publicly-traded equity securities, prices are received from a nationally recognized pricing service that is based on observable market transactions, and these securities are classified as Level 1 measurements. For certain preferred stock, current market quotes in active markets are unavailable. In these instances, an estimated fair value is received from the pricing service. The service utilizes similar methodologies to price preferred stocks as it does for the fixed maturity securities. If applicable, these estimates would be disclosed in Level 2 measurements. The Company tests the accuracy of the information provided by reference to other services annually. 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 analyses 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 quality, region, property type, lien priority, payment type and current status. Mortgage loans are classified as Level 3 investments.

Separate accounts assets reported as Level 1 in the fair value hierarchy are mostly comprised of common stocks. Common stocks are generally traded on an exchange. Separate accounts assets reported as Level 2 relate to investments in U.S. government and treasury securities, corporate bonds, preferred stock and exchanged traded mutual funds. These separate accounts assets are assigned a fair value estimate based on observable market information rather than market quotes. Separate account liabilities are reported at fair value in a level similar to the asset counterpart.

The carrying value of policy loans is the outstanding balance plus any accrued interest. Due to the collateralized nature of policy loans such that they cannot be separated from the policy contracts, the unpredictable timing of repayments and the fact that settlement is at outstanding value, the Company believes the carrying value of policy loans approximates fair value. Policy loans are classified as Level 3 investments.

Short-term investments are primarily commercial paper rated A2 or P2 or better by Standard & Poor's and Moody's, respectively. Commercial paper is carried at amortized cost which approximates fair value. These investments are classified as Level 2 measurements.

The carrying value of investment contracts liability is equivalent to the accrued account balance. The accrued account balance consists of deposits, net of withdrawals, plus or minus interest credited, fees and charges assessed and other adjustments. The Company believes that the carrying value of investment contracts liability approximates fair value because the majority of these contracts' interest rates reset at anniversary.

The Federal Home Loan Bank advances are carried at outstanding principal balance. The fair value of the advances are obtained from the Federal Home Loan Bank.

D. Not Practicable to Estimate Fair Value

As of December 31,2020, 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

On March 11, 2020, the World Health Organization formally declared the outbreak of the novel coronavirus COVID-19 to be a pandemic. The spread of COVID-19 has caused illness, quarantines, cancellation of events and travel, business and school shutdowns, reduction in business activity, widespread unemployment, and overall economic and financial market instability. The wide-ranging social, economic and financial consequences of the COVID-19 pandemic and the possible effects of ongoing and future governmental action in response to COVID-19 compound this uncertainty.

Through December 31, 2020, American National continues to be fully operational with the majority of our employees working remotely. We continue to monitor developments related to the COVID-19 pandemic to assess its impact on our business; however, due to the evolving and highly uncertain nature of this event, it currently is not possible to estimate with reasonable confidence the ultimate direct and indirect impact of COVID-19 on our business, results of operations, financial condition, or liquidity. To date, COVID-19 has impacted us most notably with economic uncertainty and volatility in the financial markets in which we invest and with the diminished ability of certain of our clients and borrowers to make timely payments to us. This has resulted in our taking protective measures to mitigate the impact of COVID-19 on performance and increase liquidity should a need arise.

We are monitoring our liquidity needs closely. Should the Company require additional liquidity, deposits of certain securities and mortgage loans under the Company's membership with the FHLB provide approximately $775.2 million of additional available credit to us as of February 22, 2021.

As a result of the economic disruption caused by COVID-19, we expect to modify mortgage loans with an aggregate outstanding balance of $1.5 billion. These modifications primarily relate to hotels, retail and parking operations. The terms of the modifications of these loans include forbearance of principal and interest payments for a period of up to six months, extensions of maturity dates, and/or provision of interest only payments.

Also, as a result of the impacts of COVID-19, state insurance departments across the country had issued regulations that required us not to cancel policies for non-payment for varying amounts of time but generally for at least 90-day periods which began in March and early April 2020. The cancellation and grace periods have been lifted in most states. At this time, however, our liquidity requirements have been and are expected to continue to be met by funds from operations.

NOTES TO FINANCIAL STATEMENTS

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring during 2020.

C. Other Disclosures

Assets in the amount of $23,433,951 and $23,372,054 at December 31, 2020 and 2019, 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, 2020 and 2019 was $47,493,670 and $50,090,250, 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 $2,483,081 and $838,457 was established at December 31, 2020 and 2019, respectively, based on management's best estimate of possible uncollectible balances. The Company had net amounts due from agents of $25,280,142 and $24,858,141 at December 31, 2020 and 2019. 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 had no business interruption insurance recoveries.

E. State Transferable and Non-transferable Tax Credits

The Company did not have any unused 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

Type I - Recognized Subsequent events:

Subsequent events have been considered through February 26, 2021 for these statutory financial statements which are to be issued February 26, 2021.

On February 23, 2021, American National Group Inc. ("ANAT"), American National Insurance Company's ("ANICO") parent company, purchased 4,999,990 shares of ANICO's common stock at par value of $1.00 per share, at a cost of $4,999,990, to bring ANICO's capital stock account to $5,000,000 at December 31, 2020. To ensure ANICO was compliant with state minimum capital stock requirements, this subsequent transaction was approved under SSAP 72 paragraph four, by ANICO's domiciliary state regulator, the Texas Department of Insurance. The Company recorded a receivable of $4,999,990 on line "Aggregate write-ins for other than invested assets- receivable from parent for issuance of capital stock" of the Assets page. The actual purchase amount of $4,999,990 was paid to ANICO on February 23, 2021.

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		$ 934	
D. Premium written subject to ACA 9010 assessment			$ 875,553
E. Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 30)		$ 4,529,951,812	
F. Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 30 minus 22B above)		$ 4,529,951,812	
G. Authorized Control Level (Five-Year Historical Line 31)		$ 588,910,823	
H. Would reporting the ACA assessment as of Dec. 31, 2020 have triggered an RBC action level (YES/NO)?	No		

NOTES TO FINANCIAL STATEMENTS

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?

$736,039

(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, 2019 were $25.2 million. As of December 31, 2020, $11.9 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, 2020 are now $15.3 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $2.0 million of unfavorable prior-year development from December 31, 2019 to December 31, 2020. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

NOTES TO FINANCIAL STATEMENTS

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 2020.

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
12/31/2020		$ 186,430	$ 186,430		
09/30/2020		$ 461,324	$ 461,324		
06/30/2020		$ 170,106	$ 170,106		
03/31/2020		$ 193,661	$ 193,661		
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		

B. Risk-Sharing Receivables

The Company had no risk sharing receivables.

NOTE 29 Participating Policies

For the reporting years ended 2020 and 2019, premiums under individual and group life participating policies were $31,801,948 and $27,088,537 or 4.36% and 3.99%, 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 $1,202,964 and $1,100,888 in 2020 and 2019 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	$ 1,985,948
2. Date of the most recent evaluation of this liability	12/31/2020
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 premiums, if any, in excess of that 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 31,2020 the amount of insurance for which the gross premiums are less than the net premiums according to valuation standards is $7,881,553,191.

(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 was 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	$ -							
Other Increases (net) on line 7 of Analysis of Increase in Reserves, fees on deferred annuities	$63,997,606			$ 62,010,944				$ 1,986,662
Other Increases (net) on line 7 of Analysis of Increase in Reserves, valuation rate differences in single premium immediate annuities	$(14,854,936)			$(10,694,341)				$(4,160,595)
Other net changes in reserves on line 4 of Exhibit 7, valuation rate differences on certain annuities	$ 1,055,008			$ 1,055,008				
Other Increases (net) on line 7 of Analysis of Increase in Reserves, Ceded Reserve Change	$(1,093,176)			$(1,093,176)				
Other Increases (net) on line 7 of Analysis of Increase in Reserves, Deficiency Reserve Change	$ 6,838,718		$ 5,164,126				$ 1,674,592	
Other Increases (net) on line 7 of Analysis of Increase in Reserves, amortization of CRVM allowance on life	$(12,753,467)		$(10,718,916)				$(2,034,551)	
Other Increases (net) on line 7 of Analysis of Increase in Reserves, AG 36 Reserve Change	$30,657,253		$37,282,227				$(6,624,974)	
Other Increases (net) on line 7 of Analysis of Increase in Reserves, AG 37 Reserve Change	$ 8,903,424		$ 8,903,424					
	$ (260,700)		$ (260,700)					
3106999 Total	$82,489,730	$ -	$40,370,161	$51,278,435	$ -	$ -	$(6,984,933)	$(2,173,933)

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	$ 4,502,251,439			$ 4,502,251,439	53.4%
b. At book value less current surrender charge of 5% or more	$ 174,963,248			$ 174,963,248	2.1%
c. At fair value		$ 25,356,404		$ 25,356,404	0.3%
d. Total with market value adjustment or at fair value (total of a through c)	$ 4,677,214,687	$ 25,356,404	$ -	$ 4,702,571,091	55.8%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 2,306,010,146			$ 2,306,010,146	27.3%
(2) Not subject to discretionary withdrawal	$ 1,425,996,505			$ 1,425,996,505	16.9%
(3) Total (gross: direct + assumed)	$ 8,409,221,338	$ 25,356,404	$ -	$ 8,434,577,742	100.0%
(4) Reinsurance ceded				$ -	
(5) Total (net)* (3) - (4)	$ 8,409,221,338	$ 25,356,404	$ -	$ 8,434,577,742	
(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	$ 702,096,871			$ 702,096,871	24.2%
b. At book value less current surrender charge of 5% or more	$ 37,030,799			$ 37,030,799	1.3%
c. At fair value		$ 18,965,272	$ 870,577,942	$ 889,543,214	30.7%
d. Total with market value adjustment or at fair value (total of a through c)	$ 739,127,670	$ 18,965,272	$ 870,577,942	$ 1,628,670,884	56.2%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 1,226,336,476			$ 1,226,336,476	42.3%
(2) Not subject to discretionary withdrawal	$ 42,128,917			$ 42,128,917	1.5%
(3) Total (gross: direct + assumed)	$ 2,007,593,063	$ 18,965,272	$ 870,577,942	$ 2,897,136,277	100.0%
(4) Reinsurance ceded				$ -	
(5) Total (net)* (3) - (4)	$ 2,007,593,063	$ 18,965,272	$ 870,577,942	$ 2,897,136,277	
(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)	$ 490,513,540			$ 490,513,540	100.0%
(2) Not subject to discretionary withdrawal				$ -	0.0%
(3) Total (gross: direct + assumed)	$ 490,513,540	$ -	$ -	$ 490,513,540	100.0%
(4) Reinsurance ceded				$ -	
(5) Total (net)* (3) - (4)	$ 490,513,540	$ -	$ -	$ 490,513,540	
(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)	$ 10,416,179,877
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 634,524
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 490,513,540
4. Subtotal	$ 10,907,327,941
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	$ 914,899,618
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	$ 914,899,618
12. Combined Total	$ 11,822,227,559

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life	$ 823,702,922	$ 754,861,524	$ 796,815,933
c. Universal Life with Secondary Guarantees	$ 107,792,616	$ 45,408,502	$ 679,731,303
d. Indexed Universal Life	$ 408,378,578	$ 209,207,141	$ 374,105,139
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance	$ 1,858,393,062	$ 1,858,393,062	$ 2,046,421,766
h. Variable Life			
i. Variable Universal Life	$ 36,029,927	$ 36,029,927	$ 36,029,927
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 711,234,013
b. Accidental Death Benefits	XXX	XXX	$ 11,123,905
c. Disability - Active Lives	XXX	XXX	$ 10,783,553
d. Disability - Disabled Lives	XXX	XXX	$ 37,811,819
e. Miscellaneous Reserves	XXX	XXX	$ 68,464,190
(3) Total (gross: direct + assumed)	$ 3,234,297,105	$ 2,903,900,156	$ 4,772,521,548
(4) Reinsurance ceded			$ 206,682,342
(5) Total (net) (3) - (4)	$ 3,234,297,105	$ 2,903,900,156	$ 4,565,839,206

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life			
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
h. Variable Life			
i. Variable Universal Life	$ 264,768,038	$ 264,768,038	$ 264,768,038
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	
b. Accidental Death Benefits	XXX	XXX	
c. Disability - Active Lives	XXX	XXX	
d. Disability - Disabled Lives	XXX	XXX	
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	$ 264,768,038	$ 264,768,038	$ 264,768,038
(4) Reinsurance ceded			
(5) Total (net) (3) - (4)	$ 264,768,038	$ 264,768,038	$ 264,768,038

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life			
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	
b. Accidental Death Benefits	XXX	XXX	
c. Disability - Active Lives	XXX	XXX	
d. Disability - Disabled Lives	XXX	XXX	
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	$ -	$ -	$ -
(4) Reinsurance ceded			
(5) Total (net) (3) - (4)	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

	Amount
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 4,438,148,204
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ 11,123,905
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 10,731,279
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 37,418,251
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 68,417,575
(6) Subtotal	$ 4,565,839,214
Separate Accounts Statement	
(7) Exhibit 3, Line 0199999, Column 2	$ 268,440,183
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (Lines (7) through (9))	$ 268,440,183
(11) Combined Total (6) and (10))	$ 4,834,279,397

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ 359	$ 117
(2) Ordinary new business	$ 22,530,122	$ (817,293)
(3) Ordinary renewal	$ 141,440,887	$ 140,621,158
(4) Credit Life		
(5) Group Life	$ 4,414,750	$ 4,534,160
(6) Group Annuity		
(7) Totals	$ 168,386,118	$ 144,338,142

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	$ 1,185,466,629	
Total	$ 1,185,466,629	

(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. 2020	$ 3,269,011
b. 2019	$ 3,233,041
c. 2018	$ 3,406,474
d. 2017	$ 3,451,060
e. 2016	$ 3,410,425

(4) Securities Lending transactions within separate accounts

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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				$ 75,470,794	$ 75,470,794
Reserves as of the end of current period					
(2) For accounts with assets at:					
a. Fair value				$ 1,183,339,801	$ 1,183,339,801
b. Amortized cost					
c. Total reserves				$ 1,183,339,801	$ 1,183,339,801
(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				$ 1,183,339,801	$ 1,183,339,801
4. At book value without market value adjustment and with current surrender charge less than 5%					
5. Subtotal				$ 1,183,339,801	$ 1,183,339,801
b. Not subject to discretionary withdrawal					
c. Total				$ 1,183,339,801	$ 1,183,339,801

*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)	$ 75,470,794
b. Transfers from Separate Accounts (Page 4, Line 10)	$ 126,401,141
c. Net transfers to or (From) Separate Accounts (a) - (b)	$ (50,930,347)
(2) Reconciling Adjustments:	
General insurance expense charged to Separate Accounts	$ 522,902
Timing Differences	$ (3,084,359)
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (53,491,804)

NOTE 36 Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2020 and December 31, 2019 was $453,280 and $407,367, respectively.

The Company incurred $2,235,835 and paid $2,189,922 of claim adjustment expenses in the current year, of which $1,216,903 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. 1801075

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

2.2 If yes, date of change: 10/29/2020

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

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 [X] No [ ]
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
AN MergerCo, Inc.		

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, Texas	NO	NO	NO	YES
ANICO Financial Services Inc.	Galveston, Texas	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?
Deloitte & Touche LLP 1111 Bagby Street, Ste 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 [ ] No [X] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain
The entity has designated the Audit Committee of American National Group, Inc., its ultimate parent, to act as the audit committee.

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 [X] No [ ]

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
11301390	Century Bank	Mortgage Loan	946,300
64204774	1st Century Bank	Mortgage Loan	557,000

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: ..... $ 498,160

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 securities 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 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. ..... $

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. ..... $

24.06 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]

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

24.08 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

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

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
24.093	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	$ 12,047,357
25.28	On deposit with states	$ 23,433,951
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 41,772,606
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 67,313,219
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	10,022,180,756	10,762,880,338	740,699,582
30.2 Preferred stocks	3,990,871	4,328,304	337,433
30.3 Totals	10,026,171,627	10,767,208,642	741,037,015

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]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 957,099

37.2 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

38.1 Amount of payments for legal expenses, if any? ..... $ 11,024,678

38.2 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 and Adams, LLC	9,182,208

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

39.2 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 $ 33,291

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. $ 29,900

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 $ 33,291
1.65 Total incurred claims $ 29,900
1.66 Number of covered lives 13

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	9,313,436	8,832,311
2.2	Premium Denominator	1,565,550,987	1,734,981,646
2.3	Premium Ratio (2.1/2.2)	0.006	0.005
2.4	Reserve Numerator	16,259,489	15,391,792
2.5	Reserve Denominator	15,137,861,893	14,931,875,864
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:
Texas Insurance Code CH 1152 Sec. 51

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 ..... $ 96,249,000

7.2 Total Incurred Claims ..... $ 250,589,837

7.3 Number of Covered Lives 474,493

*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 ..... $ 38,407,449

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: ..... $ 26,701,706

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

12.11 Cash ..... $ 2,980,303,231

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	249,249	220	249,029
13.32 Paid claims	2,420,414	1,660,897	759,517
13.33 Claim liability and reserve (beginning of year)	38,474,210	25,619,131	12,855,079
13.34 Claim liability and reserve (end of year)	37,062,142	24,531,915	12,530,227
13.35 Incurred claims	1,008,346	573,681	434,665

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		2,537,893
13.44	$250,000 - 999,999	248,953	8,134,284
13.45	$1,000,000 or more	296	26,389,964

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 [illegible] to applica[illegible]? Yes [ ] No [ ]
25. Are applicants admitted to membership without fi[illegible] a[illegible]ti[illegible]with and b[illegible]mi[illegible]a m[illegible] of a[illegible]al branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the [illegible]mbe[illegible] Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which [illegible] money[illegible] to be u[illegible] 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 [illegible] outst[illegible]ding [illegible]nce c[illegible]ns th[illegible] main[illegible] surp[illegible]?

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 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	43,059,947	40,106,895	37,429,400	34,958,666	32,705,596
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	68,987,629	61,101,507	55,299,088	49,571,591	43,473,414
3.	Credit life (Line 21, Col. 6)	1,748,506	1,962,129	2,273,003	2,478,952	2,615,787
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	4,040,557	4,268,237	4,489,585	4,743,609	4,992,685
5.	Industrial (Line 21, Col. 2)	133,923	138,081	145,094	150,301	155,617
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	117,970,563	107,576,849	99,636,170	91,903,119	83,943,099
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	25,178,009	12,058,056			XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	5,661,071	5,517,266	5,016,393	4,524,676	3,772,106
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	13,407,011	11,900,147	11,225,694	10,868,096	8,808,619
10.	Credit life (Line 2, Col. 6)	1,562,805	1,805,049	2,072,430	2,733,042	2,683,523
11.	Group (Line 2, Col. 9)		13,083	12,476	34,984	73,024
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	20,630,886	19,235,545	18,326,993	18,160,798	15,337,272
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	48,459	54,319	61,703	69,538	79,546
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	667,666,360	609,450,687	572,392,275	539,314,728	492,004,970
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	685,813,857	809,675,854	1,159,851,994	1,279,415,145	953,454,731
16	Credit life (group and individual) (Line 20.4, Col. 5)	13,021,779	17,767,605	16,285,015	17,336,869	15,679,281
17.1	Group life insurance (Line 20.4, Col. 6)	11,986,798	14,489,306	14,185,990	12,426,829	20,703,545
17.2	Group annuities (Line 20.4, Col. 7)	155,876,300	247,145,722	147,725,195	245,994,556	178,676,582
18.1	A & H-group (Line 20.4, Col. 8)	12,144,315	12,172,586	16,438,612	12,461,956	40,568,562
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	11,344,085	16,472,416	15,073,577	15,542,971	14,210,513
18.3	A & H-other (Line 20.4, Col. 10)	7,649,034	7,753,151	7,872,090	8,239,207	8,471,660
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	1,565,550,987	1,734,981,646	1,949,886,451	2,130,801,799	1,723,849,390
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	21,017,787,246	20,369,533,167	19,549,176,408	19,176,806,756	17,779,480,350
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	17,373,372,844	16,891,805,681	16,386,368,872	15,883,333,218	14,793,571,449
23.	Aggregate life reserves (Page 3, Line 1)	14,982,653,612	14,815,875,843	14,452,994,994	13,876,841,536	13,002,725,500
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	36,497,871	39,625,284	44,522,884	47,084,259	48,215,613
25.	Deposit-type contract funds (Page 3, Line 3)	490,513,540	516,838,379	531,497,276	549,051,440	546,886,461
26.	Asset valuation reserve (Page 3, Line 24.01)	829,571,180	721,038,960	506,212,867	536,389,265	478,494,264
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	30,832,449	30,832,449	30,832,449	30,832,449
28.	Surplus (Page 3, Line 37)	3,639,414,402	3,446,895,037	3,131,975,087	3,262,641,089	2,955,076,452
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	42,517,204	168,255,630	653,706,901	825,036,876	277,713,499
	Risk-Based Capital Analysis					
30.	Total adjusted capital	4,529,951,812	4,198,766,446	3,717,628,593	3,889,578,976	3,516,558,566
31.	Authorized control level risk - based capital	588,910,823	525,911,226	466,268,073	442,356,511	405,268,111
	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)	45.2	49.7	50.8	47.8	51.1
33.	Stocks (Lines 2.1 and 2.2)	18.0	16.5	14.1	14.3	13.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	23.6	23.5	25.0	24.2	24.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)	1.8	1.7	1.8	1.7	2.1
36.	Cash, cash equivalents and short-term investments (Line 5)	4.5	2.0	1.5	4.2	1.5
37.	Contract loans (Line 6)	1.6	1.7	1.7	1.7	1.9
38.	Derivatives (Page 2, Line 7)	1.1	1.2	0.8	1.1	0.2
39.	Other invested assets (Line 8)	4.1	3.7	4.4	4.7	5.6
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.1	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 2020	2 2019	3 2018	4 2017	5 2016
	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),	3,694,103,785	3,274,263,394	2,678,147,639	2,690,052,747	2,309,952,564
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate	821,550,823	788,938,994	803,243,460	687,325,398	579,959,158
49.	All other affiliated	444,046,773	462,826,683	672,081,372	680,243,680	759,914,885
50.	Total of above Lines 44 to 49	4,959,701,381	4,526,029,071	4,153,472,471	4,057,621,825	3,649,826,607
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)	286,493,028	270,428,691	241,907,021	144,855,729	192,180,396
53.	Total admitted assets (Page 2, Line 28, Col. 3)	22,203,253,875	21,443,423,815	20,467,545,782	20,146,570,925	18,721,092,181
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	705,864,576	761,684,805	741,490,843	727,219,402	679,253,818
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	22,653,055	5,750,548	23,779,124	24,676,735	4,115,972
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	407,296,064	664,040,842	(73,339,893)	419,080,644	128,078,606
57.	Total of above Lines 54, 55 and 56	1,135,813,695	1,431,476,195	691,930,074	1,170,976,781	811,448,396
	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)	1,774,367,822	1,773,701,800	1,590,354,612	1,588,594,071	1,565,112,313
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	19,071,366	17,512,845	23,317,786	18,936,115	54,465,228
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	201,896,648	191,883,291	167,697,344	200,787,722	143,202,170
61.	Increase in A & H reserves (Line 19, Col. 6)	(3,127,415)	(1,912,422)	(2,561,375)	(3,425,972)	(3,053,717)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,410,494	1,575,706	854,132	968,005	472,260
	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	27.9	26.1	24.1	22.7	26.0
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	7.5	9.1	9.5	9.2	9.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	58.1	40.0	58.3	36.5	84.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	3.3	4.2	3.2	3.9	1.8
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	47.8	64.8	54.2	70.8	42.5
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	13,685,382	16,078,866	17,765,502	18,065,475	27,547,749
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	13,160,527	19,437,543	16,530,109	24,236,967	23,660,265
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	13,534,242	13,202,241	13,900,025	13,244,019	14,395,580
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	12,026,461	13,319,583	14,022,832	14,557,292	13,429,745
	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)	2,645,240	1,760,115	3,321,819	642,854	1,705,993
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(68,163,780)	(35,565,798)	(63,296,540)	(17,740,010)	(64,781,313)
74.	Ordinary - individual annuities (Page 6, Col. 4)	(43,117,107)	(18,433,982)	19,003,120	(6,010,629)	873,249
75.	Ordinary-supplementary contracts	XXX	XXX	(988,323)	(44,307)	2,343,739
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	(1,610,773)	(149,872)	(698,418)	(168,646)	166,596
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	533,538	6,183,579	11,783,433	4,174,090	17,165,642
78.	Group annuities (Page 6, Col. 5)	25,488,970	11,158,987	40,870,441	13,097,762	67,762,628
79.	A & H-group (Page 6.5, Col. 3)			3,554,619	757,151	(7,723,930)
80.	A & H-credit (Page 6.5, Col. 10)	2,956,676	1,507,333	3,442,599	516,484	4,111,021
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	2,491,114	1,989,464	423,674	(30,550)	(503,585)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	8,622,383	3,881,436	1,170,820	225,612	23,293,052
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(70,153,738)	(27,668,738)	18,587,244	(4,580,189)	44,413,092

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 2020 OF THE American National Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2020

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	714,580,500	19,632,342	25,394,669	48,580	759,656,091
2. Annuity considerations	685,813,857		155,876,300		841,690,157
3. Deposit-type contract funds	20,758,806	XXX	29,312,548	XXX	50,071,354
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,421,153,163	19,632,342	210,583,517	48,580	1,651,417,602
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	231,421		31,050		262,471
6.2 Applied to pay renewal premiums	31,362		5,966		37,328
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	853,680		49,485		903,165
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,116,463		86,501		1,202,964
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)	1,116,463		86,501		1,202,964
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	374,506,368	8,770,379	41,189,494	2,165,636	426,631,877
10. Matured endowments	2,144,667			598,240	2,742,907
11. Annuity benefits	310,542,030		102,923,702		413,465,732
12. Surrender values and withdrawals for life contracts	690,805,136		321,713,005	528,730	1,013,046,871
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	45,610		4,671		50,281
15. Totals	1,378,043,811	8,770,379	465,830,872	3,292,606	1,855,937,668
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		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year	4,373	52,164,663	96	1,101,377	13	1,684,426	2,437	1,029,234	6,919	55,979,700
17. Incurred during current year	16,752	418,187,982	1,870	8,084,617	311	48,852,807	7,549	3,212,206	26,482	478,337,612
Settled during current year:										
18.1 By payment in full	18,936	376,360,529	1,923	8,770,379	303	41,189,274	7,176	2,763,876	28,338	429,084,058
18.2 By payment on compromised claims	142	290,506			1	220			143	290,726
18.3 Totals paid	19,078	376,651,035	1,923	8,770,379	304	41,189,494	7,176	2,763,876	28,481	429,374,784
18.4 Reduction by compromise		9,755,218				24,780				9,779,998
18.5 Amount rejected	16	4,258,770							16	4,258,770
18.6 Total settlements	19,094	390,665,023	1,923	8,770,379	304	41,214,274	7,176	2,763,876	28,497	443,413,552
19. Unpaid Dec. 31, current year (16+17-18.6)	2,031	79,687,622	43	415,615	20	9,322,959	2,810	1,477,564	4,904	90,903,760
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior 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
21. Issued during year	117,679	19,068,081,334	246,509	1,562,805,133					364,188	20,630,886,467
22. Other changes to in force (Net)	(102,552)	(8,330,906,253)	(303,304)	(1,776,428,317)	(1,366)	(227,679,678)	(10,246)	(4,157,841)	(417,468)	(10,339,172,089)
23. In force December 31 of current year	1,364,179	110,278,232,161	307,238	(a) 1,748,505,915	31,013	4,040,556,990	258,889	133,922,752	1,961,319	116,201,217,818

(a) Includes Individual Credit Life Insurance prior year $ 1,198,034,977 , current year $ 1,024,015,514

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 580,876,697 , current year $ 563,107,461

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 185,075,983 , current year $ 161,382,941

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)	4,931,985	5,032,593		3,333,956	3,367,763
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)	17,242,595	20,400,534		4,916,145	4,186,709
24.3 Collectively renewable policies/certificates (b)	55	55			(1)
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	224,763	218,255		809,956	34,258
25.2 Guaranteed renewable (b)	6,835,702	6,833,377		4,858,330	5,524,438
25.3 Non-renewable for stated reasons only (b)	646,244	674,209		373,149	334,616
25.4 Other accident only					
25.5 All other (b)	45,232	45,211		155,789	156,637
25.6 Totals (sum of Lines 25.1 to 25.5)	7,751,941	7,771,052		6,197,224	6,049,949
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	29,926,576	33,204,234		14,447,325	13,604,420

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 33 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	269,135	138,081	1,354,722	101,208,402	364,032	1,962,129	23	32,379	4,268,237	107,576,849
2.	Issued during year			117,679	19,068,081	246,509	1,562,805				20,630,886
3.	Reinsurance assumed			303	171,433						171,433
4.	Revived during year	184	69	4,713	950,551				33	4,298	954,918
5.	Increased during year (net)									6,113	6,113
6.	Subtotals, Lines 2 to 5	184	69	122,695	20,190,065	246,509	1,562,805		33	10,411	21,763,350
7.	Additions by dividends during year	XXX		XXX	6,951	XXX		XXX	XXX	143	7,094
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)	269,319	138,150	1,477,417	121,405,418	610,541	3,524,934	23	32,412	4,278,791	129,347,293
	Deductions during year:										
10.	Death	4,474	2,166	21,794	403,588	1,923	8,770	XXX	158	39,181	453,705
11.	Maturity	4,137	959	1,076	2,922			XXX			3,881
12.	Disability							XXX			
13.	Expiry	666	406	12,938	179,692				28	983	181,081
14.	Surrender	1,153	693	25,881	2,700,644				546	91,354	2,792,691
15.	Lapse			38,918	5,315,510				667	106,716	5,422,226
16.	Conversion			7,124	726,345			XXX	XXX	XXX	726,345
17.	Decreased (net)		3	20	29,141	301,381	1,767,658	1			1,796,802
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)	10,430	4,227	107,751	9,357,842	303,304	1,776,428	1	1,399	238,234	11,376,731
21.	In force end of year (b) (Line 9 minus Line 20)	258,889	133,923	1,369,666	112,047,576	307,237	1,748,506	22	31,013	4,040,557	117,970,563
22.	Reinsurance ceded end of year	XXX		XXX	19,636,044	XXX	963,657	XXX	XXX	2,689,820	23,289,521
23.	Line 21 minus Line 22	XXX	133,923	XXX	92,411,532	XXX	(a) 784,849	XXX	XXX	1,350,737	94,681,042
	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 $ 544,134 ; Individual $ 240,977

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	81,943
25.	Other paid-up insurance	255,609	132,122	342,678	1,998,879
26.	Debit ordinary insurance	XXX	XXX	634,740	8,521,313

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			176	3,306
28.	Term policies - other	43,371	12,873,156	216,997	64,124,449
29.	Other term insurance - decreasing	XXX		XXX	7,875
30.	Other term insurance	XXX	533,855	XXX	3,713,301
31.	Totals (Lines 27 to 30)	43,371	13,407,011	217,173	67,848,932
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	5
33.	Totals, extended term insurance	XXX	XXX	122,927	1,138,691
34.	Totals, whole life and endowment	74,308	5,661,071	1,029,566	43,059,947
35.	Totals (Lines 31 to 34)	117,679	19,068,081	1,369,666	112,047,575

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			133,923	
37.	Ordinary	18,752,667	315,414	110,411,559	1,636,016
38.	Credit Life (Group and Individual)	1,562,805		1,748,506	
39.	Group			3,973,692	66,865
40.	Totals (Lines 36 to 39)	20,315,472	315,414	116,267,680	1,702,881

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	531,354	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			20,661	3,003,773

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	5,547,435

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 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Insurance
	Disability Provisions								
48.	Waiver of Premium			11,756	226,292			2,869	206,471
49.	Disability Income								
50.	Extended Benefits			XXX	XXX			4,680	498,361
51.	Other								
52.	Total		(a)	11,756	(a) 226,292		(a)	7,549	(a) 704,832

(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	112	117	1	3
2.	Issued during year		27		1
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	112	144	1	4
	Deductions during year:				
6.	Decreased (net)	10	15		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	10	15		
9.	In force end of year (line 5 minus line 8)	102	129	1	4
10.	Amount on deposit		(a) 4,457,453		(a)
11.	Income now payable	102	33	1	4
12.	Amount of income payable	(a) 98,247	(a) 449,285	(a) 380	(a) 125,402

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	14,411	89,731	1,081	33,689
2.	Issued during year	895	5,694	62	994
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	15,306	95,425	1,143	34,683
	Deductions during year:				
6.	Decreased (net)	834	7,831	86	3,708
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	834	7,831	86	3,708
9.	In force end of year (line 5 minus line 8)	14,472	87,594	1,057	30,975
	Income now payable:				
10.	Amount of income payable	(a) 185,927,179	XXX	XXX	(a) 6,838,959
	Deferred fully paid:				
11.	Account balance	XXX	(a) 6,764,056,464	XXX	(a) 1,975,571,392
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 4,585,839	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	87,800	98,472,844	157,531	22,565,282	36,283	8,112,389
2.	Issued during year	2,588	4,757,485	139,601	23,455,722	2,837	667,039
3.	Reinsurance assumed	82,023	89,607,663				
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	172,411	XXX	297,132	XXX	39,120	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	87,663	XXX	140,579	XXX	4,267	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	87,663	XXX	140,579	XXX	4,267	XXX
10.	In force end of year (line 5 minus line 9)	84,748	(a) 95,701,087	156,553	(a) 19,427,964	34,853	(a) 7,830,992

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	498	9,052
2.	Issued during year	10	40
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	508	9,092
	Deductions During Year:		
6.	Decreased (net)	70	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	70	
9.	In force end of year (line 5 minus line 8)	438	9,092
10.	Amount of account balance	(a) 183,837,086	(a) 11,003,285

(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	1,344,662
2.	Current year's realized pre-tax capital gains/(losses) of $ (1,351,170) transferred into the reserve net of taxes of $ (283,746)	(1,067,424)
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)	277,238
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,201,178
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(923,940)

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.	2020	1,083,875	117,303		1,201,178
2.	2021	275,747	(48,542)		227,205
3.	2022	205,717	(130,374)		75,343
4.	2023	52,998	(116,958)		(63,960)
5.	2024	(73,875)	(102,651)		(176,526)
6.	2025	(87,074)	(87,847)		(174,921)
7.	2026	(92,983)	(83,012)		(175,995)
8.	2027	(30,427)	(85,883)		(116,310)
9.	2028	3,310	(88,779)		(85,469)
10.	2029	(7,972)	(92,832)		(100,804)
11.	2030	(14,240)	(95,759)		(109,999)
12.	2031	(13,205)	(88,226)		(101,431)
13.	2032	(14,781)	(70,221)		(85,002)
14.	2033	(18,585)	(51,090)		(69,675)
15.	2034	(19,440)	(30,833)		(50,273)
16.	2035	(17,071)	(10,577)		(27,648)
17.	2036	(15,004)	(401)		(15,405)
18.	2037	(22,062)	(321)		(22,383)
19.	2038	(18,988)	(234)		(19,222)
20.	2039	(100)	(140)		(240)
21.	2040	636	(47)		589
22.	2041	1,433			1,433
23.	2042	2,226			2,226
24.	2043	3,103			3,103
25.	2044	4,087			4,087
26.	2045	5,186			5,186
27.	2046	6,156			6,156
28.	2047	6,305			6,305
29.	2048	139,690			139,690
30.	2049				
31.	2050 and Later				
32.	Total (Lines 1 to 31)	1,344,662	(1,067,424)		277,238

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	97,806,623	82,153,882	179,960,505	430,772,860	110,305,594	541,078,455	721,038,960
2. Realized capital gains/(losses) net of taxes - General Account	32,485,445		32,485,445	(972,781)	1,113,941	141,160	32,626,605
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(7,070,820)		(7,070,820)	409,974,670	141,489	410,116,159	403,045,339
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	23,373,585	25,232,519	48,606,104		9,926,673	9,926,673	58,532,777
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	146,594,833	107,386,401	253,981,234	839,774,749	121,487,697	961,262,446	1,215,243,680
9. Maximum reserve	102,119,218	98,345,037	200,464,255	495,773,686	133,333,239	629,106,926	829,571,181
10. Reserve objective	62,086,439	76,712,259	138,798,698	495,730,316	123,395,507	619,125,823	757,924,521
11. 20% of (Line 10 - Line 8)	(16,901,679)	(6,134,828)	(23,036,507)	(68,808,887)	381,562	(68,427,325)	(91,463,832)
12. Balance before transfers (Lines 8 + 11)	129,693,154	101,251,573	230,944,727	770,965,863	121,869,259	892,835,122	1,123,779,848
13. Transfers				(11,463,980)	11,463,980		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(27,573,936)	(2,906,536)	(30,480,472)	(263,728,196)		(263,728,196)	(294,208,668)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	102,119,218	98,345,037	200,464,255	495,773,687	133,333,239	629,106,926	829,571,180

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	81,074,527	XXX	XXX	81,074,527	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	115,450,343	XXX	XXX	115,450,343	0.0005	57,725	0.0016	184,721	0.0033	380,986
2.2	1	NAIC Designation Category 1.B	202,490,696	XXX	XXX	202,490,696	0.0005	101,245	0.0016	323,985	0.0033	668,219
2.3	1	NAIC Designation Category 1.C	185,507,957	XXX	XXX	185,507,957	0.0005	92,754	0.0016	296,813	0.0033	612,176
2.4	1	NAIC Designation Category 1.D	230,623,432	XXX	XXX	230,623,432	0.0005	115,312	0.0016	368,997	0.0033	761,057
2.5	1	NAIC Designation Category 1.E	516,119,690	XXX	XXX	516,119,690	0.0005	258,060	0.0016	825,792	0.0033	1,703,195
2.6	1	NAIC Designation Category 1.F	994,709,667	XXX	XXX	994,709,667	0.0005	497,355	0.0016	1,591,535	0.0033	3,282,542
2.7	1	NAIC Designation Category 1.G	1,364,793,841	XXX	XXX	1,364,793,841	0.0005	682,397	0.0016	2,183,670	0.0033	4,503,820
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	3,609,695,626	XXX	XXX	3,609,695,626	XXX	1,804,848	XXX	5,775,513	XXX	11,911,996
3.1	2	NAIC Designation Category 2.A	1,888,357,156	XXX	XXX	1,888,357,156	0.0021	3,965,550	0.0064	12,085,486	0.0106	20,016,586
3.2	2	NAIC Designation Category 2.B	2,178,112,961	XXX	XXX	2,178,112,961	0.0021	4,574,037	0.0064	13,939,923	0.0106	23,087,997
3.3	2	NAIC Designation Category 2.C	945,069,796	XXX	XXX	945,069,796	0.0021	1,984,647	0.0064	6,048,447	0.0106	10,017,740
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	5,011,539,913	XXX	XXX	5,011,539,913	XXX	10,524,234	XXX	32,073,855	XXX	53,122,323
4.1	3	NAIC Designation Category 3.A	213,579,382	XXX	XXX	213,579,382	0.0099	2,114,436	0.0263	5,617,138	0.0376	8,030,585
4.2	3	NAIC Designation Category 3.B	107,155,502	XXX	XXX	107,155,502	0.0099	1,060,839	0.0263	2,818,190	0.0376	4,029,047
4.3	3	NAIC Designation Category 3.C	148,211,875	XXX	XXX	148,211,875	0.0099	1,467,298	0.0263	3,897,972	0.0376	5,572,767
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	468,946,759	XXX	XXX	468,946,759	XXX	4,642,573	XXX	12,333,300	XXX	17,632,398
5.1	4	NAIC Designation Category 4.A	12,616,614	XXX	XXX	12,616,614	0.0245	309,107	0.0572	721,670	0.0817	1,030,777
5.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
5.3	4	NAIC Designation Category 4.C	8,146,962	XXX	XXX	8,146,962	0.0245	199,601	0.0572	466,006	0.0817	665,607
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	20,763,576	XXX	XXX	20,763,576	XXX	508,708	XXX	1,187,677	XXX	1,696,384
6.1	5	NAIC Designation Category 5.A	1,081,538	XXX	XXX	1,081,538	0.0630	68,137	0.1128	121,997	0.1880	203,329
6.2	5	NAIC Designation Category 5.B	1,168,595	XXX	XXX	1,168,595	0.0630	73,621	0.1128	131,818	0.1880	219,696
6.3	5	NAIC Designation Category 5.C	89,613,017	XXX	XXX	89,613,017	0.0630	5,645,620	0.1128	10,108,348	0.1880	16,847,247
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	91,863,150	XXX	XXX	91,863,150	XXX	5,787,378	XXX	10,362,163	XXX	17,270,272
7.	6	NAIC 6	593,722	XXX	XXX	593,722	0.0000		0.2370	140,712	0.2370	140,712
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	9,284,477,273	XXX	XXX	9,284,477,273	XXX	23,267,741	XXX	61,873,220	XXX	101,774,085
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	1,500,000	XXX	XXX	1,500,000	0.0021	3,150	0.0064	9,600	0.0106	15,900
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	490,871	XXX	XXX	490,871	0.0630	30,925	0.1128	55,370	0.1880	92,284
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)	3,990,871	XXX	XXX	3,990,871	XXX	53,875	XXX	117,570	XXX	183,384

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)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C	795,653	XXX	XXX	795,653	0.0630	50,126	0.1128	89,750	0.1880	149,583
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	795,653	XXX	XXX	795,653	XXX	50,126	XXX	89,750	XXX	149,583
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	795,653	XXX	XXX	795,653	XXX	50,126	XXX	89,750	XXX	149,583
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	3,686,716	XXX	XXX	3,686,716	0.0005	1,843	0.0016	5,899	0.0033	12,166
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	3,686,716	XXX	XXX	3,686,716	XXX	1,843	XXX	5,899	XXX	12,166
34.		Total (Lines 9 + 17 + 25 + 33)	9,292,950,513	XXX	XXX	9,292,950,513	XXX	23,373,585	XXX	62,086,439	XXX	102,119,218

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	1,139,466,292		XXX	1,139,466,292	0.0011	1,253,413	0.0057	6,494,958	0.0074	8,432,051
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,894,184,379		XXX	1,894,184,379	0.0040	7,576,738	0.0114	21,593,702	0.0149	28,223,347
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	1,224,916,657		XXX	1,224,916,657	0.0069	8,451,925	0.0200	24,498,333	0.0257	31,480,358
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	519,671,419		XXX	519,671,419	0.0120	6,236,057	0.0343	17,824,730	0.0428	22,241,937
47.		Commercial Mortgages - All Other - CM5 - Low Quality	26,065,834		XXX	26,065,834	0.0183	477,005	0.0486	1,266,800	0.0628	1,636,934
		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	25,778,788		XXX	25,778,788	0.0480	1,237,382	0.0868	2,237,599	0.1371	3,534,272
		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	14,398,241		XXX	14,398,241	0.0000		0.1942	2,796,138	0.1942	2,796,138
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,844,481,610		XXX	4,844,481,610	XXX	25,232,519	XXX	76,712,259	XXX	98,345,037
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,844,481,610		XXX	4,844,481,610	XXX	25,232,519	XXX	76,712,259	XXX	98,345,037

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	435,365	XXX	XXX	435,365	0.0000		0.1300 (a)	56,597	0.1300 (a)	56,597
2.		Unaffiliated - Private	440,269	XXX	XXX	440,269	0.0000		0.1945	85,632	0.1945	85,632
3.		Federal Home Loan Bank	12,047,357	XXX	XXX	12,047,357	0.0000		0.0061	73,489	0.0097	116,859
4.		Affiliated - Life with AVR	653,232,931	XXX	XXX	653,232,931	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		0.1580 (a)		0.1580 (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)	2,571,566,687	XXX	XXX	2,571,566,687	0.0000		0.1580	406,307,537	0.1580	406,307,537
16.		Affiliated - All Other	458,648,127	XXX	XXX	458,648,127	0.0000		0.1945	89,207,061	0.1945	89,207,061
17.		Total Common Stock (Sum of Lines 1 through 16)	3,696,370,736			3,696,370,736	XXX		XXX	495,730,316	XXX	495,773,686
		REAL ESTATE										
18.		Home Office Property (General Account only)	40,557,209			40,557,209	0.0000		0.0912	3,698,817	0.0912	3,698,817
19.		Investment Properties	280,825,997			280,825,997	0.0000		0.0912	25,611,331	0.0912	25,611,331
20.		Properties Acquired in Satisfaction of Debt	42,725,286			42,725,286	0.0000		0.1337	5,712,371	0.1337	5,712,371
21.		Total Real Estate (Sum of Lines 18 through 20)	364,108,492			364,108,492	XXX		XXX	35,022,519	XXX	35,022,519
		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	3,192,800		XXX	3,192,800	0.0040	12,771	0.0114	36,398	0.0149	47,573
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)	3,192,800		XXX	3,192,800	XXX	12,771	XXX	36,398	XXX	47,573
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)	3,192,800		XXX	3,192,800	XXX	12,771	XXX	36,398	XXX	47,573

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	40,853,973			40,853,973	0.0000		0.0912	3,725,882	0.0912	3,725,882
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)	40,853,973			40,853,973	XXX		XXX	3,725,882	XXX	3,725,882
		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	18,079,588			18,079,588	0.0063	113,901	0.0120	216,955	0.0190	343,512
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	18,079,588			18,079,588	XXX	113,901	XXX	216,955	XXX	343,512
		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	389,327,550	XXX		389,327,550	0.0000		0.1580	61,513,753	0.1580	61,513,753
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)	389,327,550	XXX		389,327,550	XXX		XXX	61,513,753	XXX	61,513,753
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	851,453,911			851,453,911	XXX	9,926,673	XXX	88,372,988	XXX	98,310,720

(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
E0021143	CA25453	CA	2019	100,000	1,180		MISREPRESENTATION
E0101219	CA52215	CA	2020	500,000	994		MISREPRESENTATION
UE034717	CA43042	CA	2020	252,059	3,859		MISREPRESENTATION
UE066805	CA52215	CA	2020	250,000	2,243		MISREPRESENTATION
UE085629	CA57924	CA	2020	100,347	765		MISREPRESENTATION
UIP20188	CA38828	CA	2019	50,992	1,206		MISREPRESENTATION
E0046268	CA46049	CO	2020	100,000	388		MISREPRESENTATION
E0080832	CA46639	FL	2020	150,000	1,057		MISREPRESENTATION
E0092060	CA41224	FL	2020	150,000	225		MISREPRESENTATION
UE034699	CA30003	FL	2019	40,000	764		MISREPRESENTATION
UE036893	CA38484	FL	2019	35,000	4,081		MISREPRESENTATION
UE038138	CA52206	FL	2020	25,000	714		MISREPRESENTATION
UE048003	CA50571	FL	2020	100,000	804		MISREPRESENTATION
UE061162	CA57409	FL	2020	100,000	1,813		MISREPRESENTATION
E0058687	CA57938	IL	2020	50,000	272		MISREPRESENTATION
U0683767	CA44256	IL	2020	184,710	2,612		MISREPRESENTATION
D0196148	CA10576	IN	2018	100,000	25,615		MISREPRESENTATION
E0057515	CA15495	LA	2018	50,000	34		MISREPRESENTATION
UE068698	CA42280	LA	2020	25,000	198		MISREPRESENTATION
D4123240	CA34028	MI	2019	150,000	570		MISREPRESENTATION
IP067608	C977921	MN	2017	250,000	226		MISREPRESENTATION
U0683783	CA34817	MN	2019	100,000	529		MISREPRESENTATION
E0110785	CA51748	MS	2020	100,000	272		MISREPRESENTATION
UE069097	CA50725	MS	2020	75,000	550		MISREPRESENTATION
E0085036	CA50894	NJ	2020	1,000,000	2,685		MISREPRESENTATION
UIP98979	CA33154	NJ	2019	1,000,000	21,561		MISREPRESENTATION
U0679471	CA33154	NJ	2019	1,000,000	10,000		MISREPRESENTATION
E0051612	CA37750	OR	2019	100,000	1,580		MISREPRESENTATION
UE047699	CA35614	OR	2019	25,000	185		MISREPRESENTATION
E0049915	CA06860	PA	2018	50,000	246		MISREPRESENTATION
E0113062	CA51563	TN	2020	10,000	630		MISREPRESENTATION
UE044624	CA48101	TN	2020	75,000	1,521		MISREPRESENTATION
E0059787	CA47837	TX	2020	10,000	1,055		MISREPRESENTATION
E0089443	CA36470	TX	2019	250,000	76		SUICIDE
E0091235	CA37666	TX	2019	100,000	81		MISREPRESENTATION
E0127830	CA51920	TX	2020	30,916	463		MISREPRESENTATION
UE017310	CA34055	TX	2019	25,000	1,702		MISREPRESENTATION
UE076693	CA41691	TX	2020	25,000	200		MISREPRESENTATION
D0147010	CA15405	WI	2018	250,000	2,088		MISREPRESENTATION
16815005	CA54439	AZ	2020	90,015	264		MISREPRESENTATION
U1036037	CA42633	CA	2020	25,000	1,997		MISREPRESENTATION
16612841	CA34033	CA	2019	150,000	756		MISREPRESENTATION
16739928	CA34080	CA	2019	25,000	1,214		MISREPRESENTATION
16787064	CA50259	CA	2020	10,000	457		MISREPRESENTATION
16792206	CA58863	CA	2020	50,000	507		MISREPRESENTATION
16795501	CA54597	CA	2020	200,000	947		MISREPRESENTATION
16805964	CA44251	CA	2020	25,002	123		MISREPRESENTATION
16773278	CA32336	CO	2019	10,000	233		MISREPRESENTATION
U1037173	CA40332	GA	2020	50,000	638		MISREPRESENTATION
16755178	CA33575	GA	2019	50,000	699		MISREPRESENTATION
16733371	CA27188	IL	2019	25,000	205		MISREPRESENTATION
16777062	CA57764	IL	2020	25,000	908		SUICIDE
U1037796	CA48077	MI	2020	25,000	904		MISREPRESENTATION
16666523	C997731	MI	2018	10,000	70		MISREPRESENTATION
16782302	CA50257	MI	2020	10,000	416		MISREPRESENTATION
16730455	CA43217	MS	2020	10,000	1,115		MISREPRESENTATION
16607000	C963126	MO	2016	25,922	21		MISREPRESENTATION
U1039748	CA50955	NM	2020	25,000	939		MISREPRESENTATION
16806311	CA45929	NM	2020	10,001	68		MISREPRESENTATION
U1031618	CA35886	NC	2019	25,000	1,380		MISREPRESENTATION
16777692	CA48167	NC	2020	30,000	157		MISREPRESENTATION
16766639	CA36348	TN	2019	10,000	291		MISREPRESENTATION
U1034426	CA40474	TX	2020	25,000	255		SUICIDE
U1035424	CA49971	TX	2020	25,000	1,198		MISREPRESENTATION
U1040969	CA51943	TX	2020	50,000	1,759		MISREPRESENTATION
U1042229	CA42143	TX	2020	75,000	691		MISREPRESENTATION
14486519	CA26809	TX	2019	25,000	242		MISREPRESENTATION
16639695	CA26023	TX	2019	26,188	10,049		MISREPRESENTATION
16642044	CA22940	TX	2019	10,000	1,545		MISREPRESENTATION
16670806	CA21572	TX	2019	150,004	1,969		MISREPRESENTATION
16697381	CA32330	TX	2019	31,007	537		SUICIDE
16704867	CA40281	TX	2020	10,209	2,100		MISREPRESENTATION
16721717	CA38225	TX	2019	10,000	885		MISREPRESENTATION
16724531	CA25180	TX	2019	18,794	600		MISREPRESENTATION
16725168	CA50908	TX	2020	33,458	2,210		MISREPRESENTATION
16728818	CA52290	TX	2020	30,159	1,944		MISREPRESENTATION
16739586	CA32487	TX	2019	10,000	610		MISREPRESENTATION
16748634	CA45392	TX	2020	50,000	842		MISREPRESENTATION
16756745	CA53473	TX	2020	12,000	1,747		MISREPRESENTATION
16765052	CA56397	TX	2020	20,000	620		MISREPRESENTATION
16766990	CA36637	TX	2019	10,000	728		MISREPRESENTATION
16767171	CA31137	TX	2019	48,000	676		MISREPRESENTATION
16773983	CA26949	TX	2019	10,000	55		MISREPRESENTATION
16784104	CA54250	TX	2020	20,000	631		MISREPRESENTATION
16786725	CA33473	TX	2019	10,000	113		MISREPRESENTATION
16787635	CA39794	TX	2020	10,000	340		MISREPRESENTATION
16788415	CA57757	TX	2020	14,097	483		MISREPRESENTATION
16788702	CA38559	TX	2019	10,002	138		MISREPRESENTATION
16790413	CA39041	TX	2020	40,005	177		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
16798648	CA44494	TX	2020	17,275	392		MISREPRESENTATION
16799976	CA56799	TX	2020	13,758	398		MISREPRESENTATION
16808309	CA58099	TX	2020	25,000	1,100		MISREPRESENTATION
16814933	CA53596	TX	2020	15,000	805		MISREPRESENTATION
16841285	CA58915	TX	2020	40,000	222		MISREPRESENTATION
16724992	CA52294	AL	2020	20,004	601		MISREPRESENTATION
16769639	CA47158	AZ	2020	25,000	380		MISREPRESENTATION
16607372	C982677	CA	2017	20,000	89		MISREPRESENTATION
16662002	CA04802	CA	2018	25,000	893		MISREPRESENTATION
16672845	C992674	CA	2018	25,000	15		MISREPRESENTATION
16719808	CA48347	CA	2020	10,000	1,418		MISREPRESENTATION
16738202	CA38434	CA	2019	20,000	155		MISREPRESENTATION
16756428	CA38797	CA	2019	15,000	447		MISREPRESENTATION
16760642	CA34319	CA	2019	25,000	668		MISREPRESENTATION
16764288	CA32653	CA	2019	9,519	262		MISREPRESENTATION
16777626	CA38434	CA	2019	25,000	110		MISREPRESENTATION
16779618	CA50787	CA	2020	15,005	213		MISREPRESENTATION
16794082	CA53056	FL	2020	25,000	606		MISREPRESENTATION
16816501	CA44800	FL	2020	25,000	952		MISREPRESENTATION
16592362	C995580	GA	2018	25,000	330		SUICIDE
16804041	CA40253	GA	2020	5,000	38		MISREPRESENTATION
16650438	C987900	LA	2017	10,000	221		MISREPRESENTATION
16778297	CA32013	LA	2019	25,000	89		MISREPRESENTATION
16776519	CA46360	MO	2020	25,000	148		MISREPRESENTATION
16731503	CA41468	NM	2020	20,000	2,511		MISREPRESENTATION
16697433	CA07279	NC	2018	504	144		MISREPRESENTATION
16725052	CA30317	NC	2019	20,000	415		MISREPRESENTATION
16716841	CA07202	OK	2018	39	39		MISREPRESENTATION
16770593	CA53336	TN	2020	25,000	165		MISREPRESENTATION
14340067	CA31234	TX	2019	50,000	10,073		MISREPRESENTATION
16641435	CA13641	TX	2018	20,000	954		MISREPRESENTATION
16642634	C990847	TX	2017	128	128		MISREPRESENTATION
16651592	CA16684	TX	2019	20,000	393		MISREPRESENTATION
16667092	CA45388	TX	2020	35,000	10,190		MISREPRESENTATION
16670692	CA30628	TX	2019	5,000	735		MISREPRESENTATION
16675513	CA29757	TX	2019	24,968	249		MISREPRESENTATION
16676844	CA35810	TX	2019	25,000	657		MISREPRESENTATION
16684629	CA16194	TX	2019	265	265		MISREPRESENTATION
16713818	CA38637	TX	2019	10,000	1,391		MISREPRESENTATION
16718042	CA40320	TX	2020	20,000	378		MISREPRESENTATION
16721826	CA32226	TX	2019	25,000	650		MISREPRESENTATION
16724551	CA33164	TX	2019	25,008	266		MISREPRESENTATION
16740209	CA49261	TX	2020	10,000	310		MISREPRESENTATION
16762885	CA36242	TX	2019	20,000	76		MISREPRESENTATION
16778602	CA34768	TX	2019	25,005	104		MISREPRESENTATION
16794113	CA45146	TX	2020	20,002	525		MISREPRESENTATION
16796679	CA35544	TX	2019	25,005	26		MISREPRESENTATION
16815120	CA44955	TX	2020	25,000	62		MISREPRESENTATION
16816230	CA52605	TX	2020	30,352	204		SUICIDE
16832534	CA51818	TX	2020	20,000	65		MISREPRESENTATION
IP033777	CA29531	MS	2019	250,000	25,000		MISREPRESENTATION
E0048076	CA33277	PR	2019	100,000	65,986		MISREPRESENTATION
16679982	CA03767	TX	2018	20,000	15,496		MISREPRESENTATION
0199999. Death Claims - Ordinary				10,045,724	290,506		XXX
1337535695	AA27700	GA	2020	2,083			NO COVERAGE
13160-9	AA27991	TX	2020	40,334			MISREPRESENTATION
298252.02	AA28051	TN	2020	786			PRE-EXISTING
815432-24	AA28162	TX	2020	32,273			MISREPRESENTATION
9107-4	AA28164	TX	2020	1,683			MISREPRESENTATION
7135-32	AA28267	TX	2020	1,061			MISREPRESENTATION
AA1181095	AA28610	GA	2020	37,055			MISREPRESENTATION
14198-03	AA28653	TX	2020	5,545			MISREPRESENTATION
13160-10	AB27991	TX	2020	3,023			MISREPRESENTATION
40003928-L1	AC27747	TX	2020	40,320			MISREPRESENTATION
73548.01	AC28086	TX	2020	37,426			SUICIDE
KKC12034	A027179	TX	2019	19,255			MISREPRESENTATION
939589-25	A027183	TX	2019	5,153			NAMED EXCLUSION
929197-24	A027232	TX	2019	38,224			MISREPRESENTATION
6440521	A027381	TX	2019	14,978			NAMED EXCLUSION
102161-14	A027448	LA	2019	9,003			MISREPRESENTATION
J1136854	A027586	MD	2019	11,624			MISREPRESENTATION
TXF0005487	A027621	TX	2019	61,593			MISREPRESENTATION
40197-0060	A027637	TX	2019	1,115			EXCEEDS MAX AGE
893104251	A027639	GA	2019	970			POLICY EXPIRED
10489-05	A027692	TX	2020	28,508			NAMED EXCLUSION
70145477	A027710	TX	2019	3,113			SUICIDE
62767	A027744	IL	2020	6,484			MISREPRESENTATION
3107050811	A027822	GA	2019	970			SUICIDE
35793-41	A027860	TX	2020	27,464			NOT NAMED INSURED
MN00380	A027911	MN	2020	3,885			PRE-EXISTING
13160-8	A027991	TX	2020	18,596			MISREPRESENTATION
KBB80259	A028001	TX	2020	33,708			MISREPRESENTATION
AA1053316	A028031	ND	2020	22,256			MISREPRESENTATION
20004988-45	A028044	TX	2020	1,050			MISREPRESENTATION
4516/85-1	A028138	TX	2020	2,381			MISREPRESENTATION
10061137	A028153	MS	2020	3,121			NO COVERAGE
4221144	A028157	IA	2020	13,659			MISREPRESENTATION
815432-23	A028162	TX	2020	1,396			MISREPRESENTATION
1082750-11	A028186	LA	2019	1,633			SUICIDE

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
28372	A028204	IL	2019	11,518			NAMED EXCLUSION
AA1434056	A028377	TX	2020	25,998			MISREPRESENTATION
AA1341949	A028394	TX	2020	49,796			MISREPRESENTATION
27208	A028487	LA	2020	1,644			NO COVERAGE
25562301	A028603	TN	2020	2,700			SUICIDE
AA1181094	A028610	GA	2020	32,021			MISREPRESENTATION
46120-0006	A028620	TX	2020	6,710			MISREPRESENTATION
14198-01	A028653	TX	2020	37,812			MISREPRESENTATION
30220	A028664	TX	2020	2,993			MISREPRESENTATION
LN194380	A028732	TX	2020	59,526			NO COVERAGE
26776	A028808	LA	2020	4,110			NO COVERAGE
GU1784	A028847	GU	2020	25,382			MISREPRESENTATION
7896203	A028978	AR	2020	3,927			NO COVERAGE
4103001940	A029046	LA	2020	1,090			NO COVERAGE
364813	BA27638	KY	2019	8,608			MISREPRESENTATION
1029042	BA27809	KS	2020	10,897			SUICIDE
10252092	BA27861	OK	2020	3,268			MISREPRESENTATION
364812	B027638	KY	2019	6,666			MISREPRESENTATION
AA1424921	B027667	KY	2019	3,049			MISREPRESENTATION
183382	B027673	KY	2019	8,000			MISREPRESENTATION
46631	B027694	KY	2019	5,057			POLICY NOT IN FORCE
AA1425074	B027703	KY	2019	6,679			MISREPRESENTATION
29583	B027717	KY	2020	1,430			MISREPRESENTATION
AA1425515	B027719	KY	2019	3,925			MISREPRESENTATION
24208	B027736	KY	2019	1,654			PRE-EXISTING
AA419635	B027740	MO	2019	24,506			MISREPRESENTATION
5080697	B027771	IA	2020	2,718			MISREPRESENTATION
151969	B027785	KY	2020	876			PRE-EXISTING
632715	B027798	KY	2020	3,600			MISREPRESENTATION
AA1424784	B027803	KY	2020	1,428			MISREPRESENTATION
1029041	B027809	KS	2020	52,680			SUICIDE
AA1424921A	B027826	KY	2020	2,317			MISREPRESENTATION
1298028	B027839	NM	2020	3,917			MISREPRESENTATION
15001	B027849	TX	2020	20,750			MISREPRESENTATION
10251516	B027861	OK	2020	10,794			MISREPRESENTATION
172755	B027892	KY	2020	2,232			MISREPRESENTATION
1084011	B027894	KY	2020	3,038			MISREPRESENTATION
AA1425957	B027897	KY	2020	4,894			MISREPRESENTATION
AA1429970	B027905	TX	2020	27,864			NO COVERAGE
112047	B027918	KY	2020	7,392			MISREPRESENTATION
100913	B027926	KY	2020	1,539			PRE-EXISTING
1080868	B027927	NM	2020	3,050			MISREPRESENTATION
1087483	B027929	NM	2020	5,681			MISREPRESENTATION
16312	B027930	KY	2020	1,862			MISREPRESENTATION
10650314	B027948	NM	2020	958			MISREPRESENTATION
53198	GA28769	AL	2019	1,061			SUICIDE
6115NM2575	GA36256	NM	2020	1,449			MISREPRESENTATION
AA00002856	G035849	AZ	2019	625			SUICIDE
985147021	G036088	KY	2019	199			MISREPRESENTATION
A11435	G036150	ID	2019	5,616			MISREPRESENTATION
9358008965	G036212	LA	2020	1,380			POLICY EXPIRED
AA1376550	G036256	NM	2020	8,214			MISREPRESENTATION
9914002107	G036317	MS	2020	1,710			MISREPRESENTATION
MS4708	G036318	MS	2020	2,803			MISREPRESENTATION
14485	G036412	ID	2020	3,024			SUICIDE
201574868	G036478	MS	2020	6,970			POLICY EXPIRED
63897	G036483	TN	2020	5,000			POLICY EXPIRED
1263377182	G036540	MS	2020	1,000			POLICY EXPIRED
971349294	G036607	FL	2020	3,237			POLICY EXPIRED
9917001441	G036715	MS	2020	604			POLICY EXPIRED
3889193023	G036787	MS	2020	1,000			POLICY EXPIRED
3590279534	G036874	MS	2020	2,420			POLICY EXPIRED
1182406	G036932	LA	2020	2,974			MISREPRESENTATION
9132004111	G036963	LA	2020	474			SUICIDE
8015482	G036981	LA	2020	1,104			POLICY EXPIRED
383956311	G036990	MS	2020	1,332			SUICIDE
1159779624	G037073	MS	2020	746			POLICY EXPIRED
9358009656	G037338	LA	2020	6,838			SUICIDE
1137869485	G037367	MS	2020	1,000			POLICY EXPIRED
66433	G037402	MS	2020	684			POLICY EXPIRED
AA1335976	V000950	TX	2019	46,408			MISREPRESENTATION
AA1159211	V000959	TX	2019	37,552			MISREPRESENTATION
AA1341696	V000967	TX	2019	74,841			MISREPRESENTATION
G5122785	V000982	TX	2019	33,717			SUICIDE
HX608416	V000986	TX	2020	46,996			MISREPRESENTATION
AA1339869	V000989	TX	2020	12,643			MISREPRESENTATION
LX264223	V001003	TX	2020	75,411			MISREPRESENTATION
7233166	H019099	TX	2019	49,167			MISREPRESENTATION
35145802	H019130	TX	2019	5,888			MISREPRESENTATION
54999	H019186	TX	2020	2,863			POLICY EXPIRED
65655221	H019202	TX	2020	1,518			SUICIDE
758963	H019206	TX	2020	1,210			SUICIDE
42822	H019239	TX	2020	7,875			MISREPRESENTATION
223851	20002149	GA	2020	2,992			MISREPRESENTATION
84971039	20002116	GA	2020	1,659			MISREPRESENTATION
30416145	20002122	GA	2020	5,976			MISREPRESENTATION
30416146	20002130	GA	2020	9,052			MISREPRESENTATION
89025152	20002151	GA	2020	7,881			MISREPRESENTATION
89707438	20002155	GA	2020	68,843			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
18051002	20002099	GA	2020	870			MISREPRESENTATION
18054186	20002100	GA	2020	10,156			MISREPRESENTATION
18055514	20002101	GA	2020	882			MISREPRESENTATION
18053306	20002145	GA	2020	15,863			MISREPRESENTATION
9121820	20002104	GA	2020	40,729			MISREPRESENTATION
8945580	19002060	GA	2019	1,049			MISREPRESENTATION
7255453	20002084	GA	2020	2,982			MISREPRESENTATION
1500006051	20002118	GA	2020	75,000			MISREPRESENTATION
2011032330	20002115	GA	2020	6,027			MISREPRESENTATION
526188	19002079	GA	2019	2,403			MISREPRESENTATION
629499	20002137	GA	2020	2,385			MISREPRESENTATION
5100622300	19002065	GA	2019	13,661			MISREPRESENTATION
5100582800	20002110	GA	2020	43,500			MISREPRESENTATION
2000021635	20002175	GA	2020	3,889			MISREPRESENTATION
2000022961	20002176	GA	2020	6,965			MISREPRESENTATION
107135	20002136	GA	2020	2,287			MISREPRESENTATION
98850227	20002121	MI	2020	24,272			MISREPRESENTATION
514	20002195	MI	2020	51,845			MISREPRESENTATION
2020091040	20010148	MN	2020	35,957			NAMED EXCLUSION
2018041041	18010089	IL	2018	65,000			NAMED EXCLUSION
2019091041	19010154	IL	2019	7,831			NAMED EXCLUSION
2019111041	19010192	IL	2019	65,000			NAMED EXCLUSION
2020051041	20010071	IL	2020	20,957			NAMED EXCLUSION
2020071041	20010108	IL	2020	4,913			NAMED EXCLUSION
2020111041	20010168	IL	2020	683			NAMED EXCLUSION
0299999. Death Claims - Credit				2,097,339			XXX
UE067834	CA35257	MS	2019	25,000	220		MISREPRESENTATION
0399999. Death Claims - Group				25,000	220		XXX
0599999. Death Claims - Disposed Of				12,168,063	290,726		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
2699999. Claims Disposed of During Current Year				12,168,063	290,726		XXX
E0098586	CA33773	CA	2019	46		46	LAWSUIT
U0676257	C999693	CA	2018	3,000,000		3,000,000	LAWSUIT
E0092304	CA55291	CO	2020	544		544	LAWSUIT
E0061188	CA57293	FL	2019	125,000		125,000	LAWSUIT
U0680775	CA57293	FL	2019	325,000		325,000	LAWSUIT
U0962992	CA21357	FL	2019	50,000		50,000	LAWSUIT
U0963750	CA08792	SC	2018	500,000		500,000	LAWSUIT
E0126734	CA52002	SD	2020	167		167	LAWSUIT
U1044163	CA39325	TX	2020	50,000		50,000	LAWSUIT
16544262	C955630	TX	2016	50,000		50,000	LAWSUIT
16588700	C995472	TX	2018	8,013		8,013	LAWSUIT
13457949	CA50808	CA	2020	40,000		40,000	LAWSUIT
16733991	CA23492	MS	2019	45,000		45,000	LAWSUIT
14031881	CA44009	TX	2020	20,000		20,000	LAWSUIT
16618556	C968916	TX	2017	25,000		25,000	LAWSUIT
16744348	CA26046	TX	2019	20,000		20,000	LAWSUIT
2799999. Death Claims - Ordinary				4,258,770		4,258,770	XXX
3199999. Death Claims - Resisted				4,258,770		4,258,770	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
4999999. Annuities with Life Contingencies-Group				87,622		87,622	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				87,622		87,622	XXX
5299999. Claims Resisted During Current Year				4,346,392		4,346,392	XXX
5399999 - Totals				16,514,455	290,726	4,346,392	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	31,133,143	XXX	12,144,315	XXX	11,344,085	XXX	55	XXX	129,540	XXX	6,835,523	XXX	634,380	XXX		XXX	45,245	XXX
2. Premiums earned	33,616,756	XXX	12,143,029	XXX	13,774,710	XXX	55	XXX	124,626	XXX	6,854,908	XXX	674,218	XXX		XXX	45,210	XXX
3. Incurred claims	18,756,735	55.8	9,515,897	78.4	3,196,239	23.2	(1)	(1.8)	3,563	2.9	5,548,914	80.9	335,486	49.8			156,637	346.5
4. Cost containment expenses	1,105,859	3.3	1,042,166	8.6					5,059	4.1	18,138	0.3	39,985	5.9			511	1.1
5. Incurred claims and cost containment expenses (Lines 3 and 4)	19,862,594	59.1	10,558,063	86.9	3,196,239	23.2	(1)	(1.8)	8,622	6.9	5,567,052	81.2	375,471	55.7			157,148	347.6
6. Increase in contract reserves	(333,459)	(1.0)							(52,999)	(42.5)	12,623	0.2	(293,083)	(43.5)				
7. Commissions (a)	10,221,152	30.4	2,576,809	21.2	6,984,722	50.7			(3,942)	(3.2)	647,898	9.5	15,578	2.3			87	0.2
8. Other general insurance expenses	5,057,416	15.0	712,439	5.9	1,832,473	13.3	18	32.7	104,474	83.8	2,186,141	31.9	207,254	30.7			14,617	32.3
9. Taxes, licenses and fees	796,926	2.4	203,607	1.7	336,639	2.4	2	3.6	4,886	3.9	222,430	3.2	27,855	4.1			1,507	3.3
10. Total other expenses incurred	16,075,494	47.8	3,492,855	28.8	9,153,834	66.5	20	36.4	105,418	84.6	3,056,469	44.6	250,687	37.2			16,211	35.9
11. Aggregate write-ins for deductions	2,314	0.0	672	0.0	672	0.0	8	14.5	42	0.0	614	0.0	93	0.0			213	0.5
12. Gain from underwriting before dividends or refunds	(1,990,187)	(5.9)	(1,908,561)	(15.7)	1,423,965	10.3	28	50.9	63,543	51.0	(1,781,850)	(26.0)	341,050	50.6			(128,362)	(283.9)
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(1,990,187)	(5.9)	(1,908,561)	(15.7)	1,423,965	10.3	28	50.9	63,543	51.0	(1,781,850)	(26.0)	341,050	50.6			(128,362)	(283.9)
DETAILS OF WRITE-INS																		
1101. Fines and penalties	2,314	0.0	672	0.0	672	0.0	8	14.5	42	0.0	614	0.0	93	0.0			213	0.5
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)	2,314	0.0	672	0.0	672	0.0	8	14.5	42	0.0	614	0.0	93	0.0			213	0.5

(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				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		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	14,957,770	10,365	14,562,680	5	12,450	295,916	70,565		5,789
2. Advance premiums	102,468				12,135	89,993			340
3. Reserve for rate credits									
4. Total premium reserves, current year	15,060,238	10,365	14,562,680	5	24,585	385,909	70,565		6,129
5. Total premium reserves, prior year	17,543,851	9,079	16,993,305	5	19,671	405,294	110,403		6,094
6. Increase in total premium reserves	(2,483,613)	1,286	(2,430,625)		4,914	(19,385)	(39,838)		35
B. Contract Reserves:									
1. Additional reserves (a)	12,690,604				206,149	10,720,049	1,764,406		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	12,690,604				206,149	10,720,049	1,764,406		
4. Total contract reserves, prior year.	13,024,063				259,148	10,707,426	2,057,489		
5. Increase in contract reserves	(333,459)				(52,999)	12,623	(293,083)		
C. Claim Reserves and Liabilities:									
1. Total current year	25,617,685	13,805,631	4,287,302	19	1,153,520	6,198,798	122,967		49,448
2. Total prior year	25,186,988	13,160,527	4,788,791	20	1,510,634	5,517,786	160,630		48,600
3. Increase	430,697	645,104	(501,489)	(1)	(357,114)	681,012	(37,663)		848

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	11,948,723	4,974,807	2,575,645		359,597	3,899,915	76,995		61,764
1.2 On claims incurred during current year	6,377,315	3,895,986	1,122,083		1,080	967,987	296,154		94,025
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	15,270,901	8,710,575	1,588,692		1,091,850	3,856,186	11,563		12,035
2.2 On claims incurred during current year	10,346,784	5,095,056	2,698,610	19	61,670	2,342,612	111,404		37,413
3. Test:									
3.1 Lines 1.1 and 2.1	27,219,624	13,685,382	4,164,337		1,451,447	7,756,101	88,558		73,799
3.2 Claim reserves and liabilities, December 31, prior year	25,186,988	13,160,527	4,788,791	20	1,510,634	5,517,786	160,630		48,600
3.3 Line 3.1 minus Line 3.2	2,032,636	524,855	(624,454)	(20)	(59,187)	2,238,315	(72,072)		25,199

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	86,496,367	85,506,144	990,223						
2. Premiums earned	86,532,772	85,506,144	1,026,628						
3. Incurred claims	73,624,412	73,484,479	139,933						
4. Commissions	18,804,403	18,487,353	317,050						
B. Reinsurance Ceded:									
1. Premiums written	85,847,039	78,855,498	6,888,730		95,569	7,242			
2. Premiums earned	86,609,402	78,855,497	7,652,453		94,114	7,343	(5)		
3. Incurred claims	68,501,450	67,336,340	1,130,399		31,187	4,397	(873)		
4. Commissions	19,182,171	16,767,889	2,405,054		9,228				

(a) Includes $ 1,985,948 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	1,667,971		11,965,803	13,633,774
2. Beginning Claim Reserves and Liabilities	349,714		17,231,550	17,581,264
3. Ending Claim Reserves and Liabilities	218,819		16,519,536	16,738,355
4. Claims Paid	1,798,866		12,677,817	14,476,683
B. Assumed Reinsurance:				
5. Incurred Claims			73,624,412	73,624,412
6. Beginning Claim Reserves and Liabilities			101,635,231	101,635,231
7. Ending Claim Reserves and Liabilities			104,889,809	104,889,809
8. Claims Paid			70,369,834	70,369,834
C. Ceded Reinsurance:				
9. Incurred Claims			68,501,450	68,501,450
10. Beginning Claim Reserves and Liabilities			98,640,916	98,640,916
11. Ending Claim Reserves and Liabilities			100,619,938	100,619,938
12. Claims Paid			66,522,428	66,522,428
D. Net:				
13. Incurred Claims	1,667,971		17,088,765	18,756,736
14. Beginning Claim Reserves and Liabilities	349,714		20,225,865	20,575,579
15. Ending Claim Reserves and Liabilities	218,819		20,789,407	21,008,226
16. Claims Paid	1,798,866		16,525,223	18,324,089
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	2,773,830		17,088,763	19,862,593
18. Beginning Reserves and Liabilities	349,714		20,225,865	20,575,579
19. Ending Reserves and Liabilities	218,819		20,789,407	21,008,226
20. Paid Claims and Cost Containment Expenses	2,904,725		16,525,221	19,429,946

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	177,098,627	16,888	193,154	133,978		
63126	14-1400831	03/01/2010	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	81,912,785	4,401	34,545	30,369		
63126	14-1400831	03/01/2010	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	XXXL	948,823,895	82,528	859,925	415,000		
63126	14-1400831	01/01/2011	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	XXXL	18,667,679		311,258			
63126	14-1400831	01/01/2011	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	XXXL	87,879,466					
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	DIS		36	1,928	29,330		
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	OL	65,273,190	102,949	1,399,784	488,072		
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	XXXL	650,000	481	84,789			
71773	75-1016594	04/01/2013	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	AXXX	32,697	9	31			
71773	75-1016594	04/01/2013	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	XXXL	59,137,001	72,193	53,775			
63657	22-1700753	06/15/1993	GARDEN STATE LIFE INSURANCE COMPANY	TX	CO/I	XXXL	12,030,254	97,847	158,285	300,000		
63657	22-1700753	01/01/2007	GARDEN STATE LIFE INSURANCE COMPANY	TX	YRT/I	OL	550,000	9,810	37,546	16,587		
63657	22-1700753	04/01/2007	GARDEN STATE LIFE INSURANCE COMPANY	TX	YRT/I	XXXL	11,946,995	47,829	138,500			
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		14	28	5,514		
86355	73-0994234	09/19/1977	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	OL	299,111	2,550	3,753	305		
86355	73-0994234	09/19/1977	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	XXXL	69,000	640	1,365			
86355	73-0994234	04/01/2013	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	XXXL	411,498,339	627,175	571,321			
0299999. General Account - U.S. Affiliates - Other							1,875,869,039	1,065,368	3,850,023	1,419,155		
0399999. Total General Account - U.S. Affiliates							1,875,869,039	1,065,368	3,850,023	1,419,155		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							1,875,869,039	1,065,368	3,850,023	1,419,155		
68276	48-1024691	12/01/1982	EMPLOYERS REASSURANCE CORP.	KS	YRT/I	OL	21,423	1,172	(7,626)			
60244	61-1332840	05/01/1993	KENTUCKY HOME LIFE INSURANCE COMPANY	KY	OTH/G	OL	42,337	1,646	(399)			
61751	47-0123035	10/01/2015	CENTRAL STATES HEALTH & LIFE CO. OF OMAHA	NE	OTH/I	OL	211,675,629	1,668,715	704,245	130,247		
0899999. General Account - U.S. Non-Affiliates							211,739,389	1,671,533	696,220	130,247		
1099999. Total General Account - Non-Affiliates							211,739,389	1,671,533	696,220	130,247		
1199999. Total General Account							2,087,608,428	2,736,901	4,546,243	1,549,402		
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)							2,087,608,428	2,736,901	4,546,243	1,549,402		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							2,087,608,428	2,736,901	4,546,243	1,549,402		

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				464,960		
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				4,515,421		
19399	13-5303710	01/01/2000	American International Group	NY	SSL/G	SLEL				1,755,144		
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				323,147		
31895	58-1181498	01/01/2000	Amerisafe Insurance Group	LA	SSL/G	SLEL				335,329		
23396	38-0829210	01/01/2000	Amerisure Mutual Ins Co	MI	SSL/G	SLEL				21,331		
00000	47-1269299	01/01/2015	Arbor/Insurewise	FL	SSL/G	SLEL	(3,538)					
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	22,953,159			9,578,124		
32603	47-0574325	01/01/2000	Berkley Insurance Company	DE	SSL/G	SLEL	(84)			172,357		
35076	94-3231751	01/01/2000	California State Compensation Fund	CA	SSL/G	SLEL				442,360		
12777	22-3291862	01/01/2000	Chubb Group of Insurance Companies	NY	SSL/G	SLEL				3,326,838		
20532	52-0266645	08/01/1998	Clarendon National	NJ	SSL/G	SLEL				1,941,165		
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	57,510					
00000	46-5620238	07/01/2016	Excess Loss Partnership, LLC	TN	SSL/G	SLEL	85,581			107,124		
00000	43-1420563	01/01/2011	Express Scripts, Inc.	MO	SSL/G	SLEL	962,329			310,478		
21628	48-0609012	01/01/2000	Farmers Insurance Company Inc	KS	SSL/G	SLEL				824,274		
21652	95-2575893	01/01/2000	Farmers Insurance Exchange	CA	SSL/G	SLEL				695,402		
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				73,395		
36129	82-0412279	01/01/2000	Idaho State Insurance Fund	ID	SSL/G	SLEL				174,917		
23817	37-0344310	01/01/2000	Illinois National Insurance Co	IL	SSL/G	SLEL				496,594		
11039	52-2127565	01/01/2000	Injured Workers' Insurance Fund	MD	SSL/G	SLEL				3,823,432		
19429	13-5540698	01/01/2000	Insurance Co of the State of PA	PA	SSL/G	SLEL				426,627		
00000	23-2589410	01/01/1999	IOA Re	PA	SSL/G	SLEL	28,360,906			11,936,864		
64017	75-0300900	01/01/2000	Jefferson National Life Insurance Company	TX	SSL/G	SLEL				424,607		
10320	61-1275981	01/01/2000	Kentucky Employers' Mutual	KY	SSL/G	SLEL				431,835		
23043	04-1543470	01/01/2000	Liberty Mutual Insurance Company	MA	SSL/G	SLEL				11,933,975		
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				472,684		
22977	36-1410470	01/01/2000	Lumbermens Mutual Casualty Company	IL	SSL/G	SLEL	(1,505)			329,936		
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				871,172		
23612	31-1169435	01/01/2000	Midwest Employers Casualty Company	DE	SSL/G	SLEL				682,367		
10227	13-4924125	01/01/2000	Munich Re America	DE	SSL/G	SLEL				1,152,956		
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				195,395		
00000	AA-9991431	01/01/2000	New Mexico Assigned Risk Pool	NM	SSL/G	SLEL				825,860		
24147	25-0410420	01/01/2000	Old Republic Insurance Company	PA	SSL/G	SLEL				556,181		
37257	36-3030511	01/01/2000	Praetorian Ins Co	IL	SSL/G	SLEL	127			1,184,867		
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				278,784		
24988	39-0333950	01/01/2000	Sentry Insurance A Mutual Company	WI	SSL/G	SLEL				505,033		
24767	41-0406690	01/01/2000	St. Paul Fire & Marine Ins Co	MN	SSL/G	SLEL				772,809		
00000	04-3499188	04/01/2010	Star Line Group	MA	SSL/G	SLEL	33,091,659			25,121,706		
00000	AA-9991426	01/01/2000	State Compensation Insurance Fund of Montana	MT	SSL/G	SLEL				15,125		
26387	52-0981481	01/01/2000	Steadfast Insurance Company	DE	SSL/G	SLEL				242,800		
22945	74-2615873	01/01/2000	Texas Mutual Insurance Co	TX	SSL/G	SLEL				500,229		

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
25658	06-0566050	01/01/2000	The Travelers Indemnity Company	CT	SSL/G	SLEL				825,097		
29599	52-1504975	01/01/2000	US Specialty Insurance Company	TX	SSL/G	SLEL				1,038,410		
40827	36-3186541	01/01/2000	Virginia Surety Company Inc	IL	SSL/G	SLEL				461,610		
26425	36-2753986	01/01/2000	Wausau General Insurance	WI	SSL/G	SLEL				2,192,010		
10033	87-0407018	01/01/2000	Workers Compensation Fund	UT	SSL/G	SLEL				200,308		
16535	36-4233459	01/01/2000	Zurich American Insurance Company	NY	SSL/G	SLEL				641,075		
34274	47-0123035	10/01/2015	CENTRAL STATES HEALTH & LIFE CO. OF OMAHA	NE	OTH/I	CAH	990,223	1,170,380	71,843	49,099		
0899999. U.S. Non-Affiliates							86,496,367	1,170,380	71,843	104,817,965		
1099999. Total - Non-Affiliates							86,496,367	1,170,380	71,843	104,817,965		
1199999. Total U.S. (Sum of 0399999 and 0899999)							86,496,367	1,170,380	71,843	104,817,965		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							86,496,367	1,170,380	71,843	104,817,965		

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						
86258	13-2572994	04/05/1996	GENERAL RE LIFE CORPORATION	CT		46,650
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	114,741	266,980
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	1,995,510	2,156,645
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	43,193	958,172
66346	58-0828824	05/01/1985	MUNICH AMERICAN RE	GA		1,936
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA		10,916
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA		171
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA		51,757
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	146,237	267,616
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA		77,316
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA		149
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	2,494,386	2,726,271
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	2,251,963	
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA		175,000
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	315,000	175,500
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX		233,625
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	132,741	266,979
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	45,000	221,744
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO		149
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	1,082,250	1,018,532
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO		624,943
97071	75-6020048	04/05/1996	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		87,790
97071	75-6020048	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	12,500	52,191
97071	75-6020048	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	270,000	204,245
97071	75-6020048	11/16/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	327,213	
97071	75-6020048	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	132,741	318,072
97071	75-6020048	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		2,927
97071	75-6020048	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	3,708,599	2,995,278
97071	75-6020048	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	140,000	315,000
97071	75-6020048	09/02/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		500,000
97071	75-6020048	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		1,215,000
97071	75-6020048	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	94,174	656,250
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	120,000	18,658
82627	06-0839705	07/01/1974	SWISS RE LIFE & HEALTH OF AMERICA	MO		152
82627	06-0839705	03/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO		11,571
82627	06-0839705	05/01/1986	SWISS RE LIFE & HEALTH OF AMERICA	MO	2,463,640	
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO		2,450
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO		10,916
82627	06-0839705	04/05/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO		76,335
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO		97,332
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	132,741	267,086
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	45,000	201,055
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO		149
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	902,018	3,230,281
82627	06-0839705	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO		70,000
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	2,031,213	
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	504,000	1,268,218
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO		646,002
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO		625,001
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	121,275	559,063
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	78,750	500,438
70815	06-0838648	01/01/2000	Hartford Life and Accident	CT	217,121	
85677	73-0989114	11/01/2014	LIFE ASSURANCE COMPANY, INC.	OK		50
0899999. Life and Annuity - U.S. Non-Affiliates					19,922,006	23,212,561
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA		103,339
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC		744
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA		1,532
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA		5,651
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA		126
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	SYC		190
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA		1,336
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited	KNA		9
00000	AA-0052626	01/01/2020	Branco Reinsurance	KNA		4,253
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA		218
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA		136,255
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA		257
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC		4
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	SYC		2
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA		3,935
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA		418
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA		1,219
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA		1,219
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA		1,219
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC		1
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA		6
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA		860
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA		3,404
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA		101
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC		911
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM		415
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA		1,219
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC		8,084
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA		724
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC		939
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC		4
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA		1,060
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA		546
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA		7,180
00000	AA-6900145	08/01/2008	J and R Reinsurance	SYC		1,167
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA		192
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA		2,197
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	TCA		130,247
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC		22
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC		6
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC		1
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC		1
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA		60
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA		1,083
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC		836
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC		1,718
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA		192
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC		4

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-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA		3,226
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA		707
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC		6
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC		990
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC		1
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA		285
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC		2,015
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA		1,017
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA		4
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA		439
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA		24,479
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA		73,438
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA		52,845
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC		743
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA		20,334
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	TCA		37,775
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE		71,550
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA		56
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA		639
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA		44
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA		5,121
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU		26,152
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA		5,068
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA		16
0999999. Life and Annuity - Non-U.S. Non-Affiliates						752,056
1099999. Total Life and Annuity - Non-Affiliates					19,922,006	23,964,617
1199999. Total Life and Annuity					19,922,006	23,964,617
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	316,481	192,601
39152	59-2048400	01/01/2000	American Healthcare Indemnity Company	DE		12,460,367
00000	AA-9995012	01/01/1999	Associated Accident and Health Reins Und	PA	37,026	7,431,784
37273	39-1338397	01/01/2019	AXIS INSURANCE COMPANY	IL		8,466,642
80659	38-0397420	08/24/2000	Canada Life Assurance Company	MI	738,455	449,402
33499	38-2145898	01/01/1999	Dorinco Insurance Company	MI		203,808
13918	27-3175443	01/01/2011	Express Reinsurance Company	MO		302,731
22489	74-1296673	01/01/2000	Highlands Insurance Company	TX		2,018,769
42374	74-2195939	01/01/2000	Houston Casuality Company	TX		887,773
22713	23-0723970	01/01/2001	Insurance Company of North America	PA		4,035,883
65838	01-0233346	01/01/1999	John Hancock Life Insurance Company (USA)	MI		764,383
11054	43-1898350	06/01/2009	Maiden Reinsurance North America, Inc.	MO		341
66044	46-0164570	08/24/2000	Midland National Life Insurance Company	IA		535,068
10219	23-1641984	07/01/1999	QBE Reinsurance Corporation	PA	527,468	1,372,936
93572	43-1235868	06/01/2019	RGA Reinsurance Company	MO		8,246,863
24767	41-0406690	01/01/2000	St Paul Fire and Marine	CT	109,136	44,477
82627	06-0839705	01/01/1999	Swiss Re Life & Health America	CT	558,523	625,872
64246	13-5123390	01/01/2000	The Guardian Life Insurance Company	NY		1,284,239
19453	13-5616275	01/01/2017	Transatlantic Reinsurance Company	NY		10,156,242
21113	13-5459190	01/01/2006	United States Fire Insurance Company	DE		3,760,442
10357	52-1952955	10/01/2017	Renaissance Reinsurance U.S. Inc.	NY		1,074,412
85677	73-0989114	11/01/2014	LIFE ASSURANCE COMPANY, INC.	OK		164
66265	04-1630650	12/01/1984	MONARCH LIFE INSURANCE COMPANY	MA		18,655
00000	47-3168565	04/01/2019	Midlands Casualty Insurance Company, Inc.	HI		1,562,295
1999999. Accident and Health - U.S. Non-Affiliates					2,287,089	65,896,149
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		2,686,030
00000	AA-1780034	07/01/1998	European Specialty Group	IRL		4,926,573
00000	AA-3770280	01/01/2015	Greenlight Reinsurance, Ltd.	CYM		48,350
00000	AA-1126033	04/01/2010	Lloyds 0033	GBR		731,660
00000	AA-1126457	04/01/2010	Lloyds 0457	GBR		248,491
00000	AA-1126510	04/01/2010	Lloyds 0510	GBR		731,973
00000	AA-1126582	04/01/2010	Lloyds 0582	GBR		222,265
00000	AA-1126861	07/01/1998	Lloyds 0861	GBR	189,888	115,561
00000	AA-1127200	04/01/2013	Lloyds 1200	GBR		151,853
00000	AA-1127206	04/01/2010	Lloyds 1206	GBR		279,551
00000	AA-1127209	07/01/1998	Lloyds 1209	GBR	337,579	2,891,043
00000	AA-1128001	04/01/2010	Lloyds 2001	GBR		345,122
00000	AA-1120104	04/01/2012	Lloyds 2012	GBR		151,957
00000	AA-1128987	04/01/2010	Lloyds 2987	GBR		277,827
00000	AA-1120113	07/01/2019	Lloyds 3334	GBR		635,233
00000	AA-1120055	04/01/2010	Lloyds 3623	GBR		369,277
00000	AA-1120075	09/01/2009	Lloyds 4020	GBR		731,973
00000	AA-1126004	04/01/2010	Lloyds 4444	GBR		127,802
00000	AA-1126006	09/01/2009	Lloyds 4472	GBR		731,660
00000	AA-1126003	09/01/2009	Lloyds 5000	GBR		507,319
00000	AA-3190829	01/01/2000	Max Re	BMU	1,794,903	8,084,908
00000	AA-1780070	07/01/1999	QBE Reinsurance (Europe) Ltd.	IRL		321,002
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		1,109,395
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA		143,923
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA		5,485
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA		6,410
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA		141
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA		1,175
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA		814
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA		102,570
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA		188
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC		62
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA		9,905
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA		2,387
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA		1,296
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA		1,296
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA		1,296
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC		2
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA		7
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA		1,669
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA		6,987
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA		111
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC		1,498
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM		2,347
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA		1,296
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC		11,206

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-0055364	08/01/2012	Falcon One Limited	TCA		
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC		318
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC		62
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA		380
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA		848
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA		18,332
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA		335
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA		3,590
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	TCA		49,099
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC		71
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC		18
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC		21
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC		21
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA		111
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA		1,661
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC		814
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC		3,046
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA		335
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC		62
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA		7,095
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA		2,045
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC		18
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC		2,009
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC		21
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA		268
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC		8,418
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA		6,168
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA		8
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA		1,961
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA		27,835
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA		83,505
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA		36,418
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC		
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC		1
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA		36,958
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	TCA		
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE		32,255
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA		133
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA		1,974
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA		51
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA		8,227
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU		36,472
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA		24,746
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA		6
2099999. Accident and Health - Non-U.S. Non-Affiliates					2,322,370	27,342,471
2199999. Total Accident and Health - Non-Affiliates					4,609,459	93,238,620
2299999. Total Accident and Health					4,609,459	93,238,620
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					22,209,095	89,108,710
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					2,322,370	28,094,528
9999999 Totals - Life, Annuity and Accident and Health					24,531,465	117,203,237

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	160	149	2,698				
68276	48-1024691	07/01/1987	EMPLOYERS REASSURANCE CORP	MO	YRT/I	OL	1,480,000	1,382	1,258	21,204				
68276	48-1024691	10/01/1997	EMPLOYERS REASSURANCE CORP	MO	YRT/I	OL	10,450,000	137,136	126,698	124,734				
86258	13-2572994	06/01/1992	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	650,000	537	491	7,393				
86258	13-2572994	06/01/1992	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL			4,541	60,600				
86258	13-2572994	08/01/1995	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		1	1	22				
86258	13-2572994	08/01/1995	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,006,246	770	758	6,083				
86258	13-2572994	04/01/1996	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	22,774,380	340,956	385,050	228,190				
86258	13-2572994	04/05/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		84	84	1,974				
86258	13-2572994	04/05/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	18,669,696	10,224	10,061	72,228				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	AXXX	1,285,482	1,417	1,181	7,341				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	DIS		106	113	2,623				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	137,434,926	54,075	54,554	386,446				
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	251,370	198	197	5,479				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		352	372	7,909				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	224,724,346	100,804	99,473	746,848				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	255,400	715	934	526				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	AXXX	14,169,600	134,000	181,755	1,188,583				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	DIS		208	236	5,278				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	339,723,148	114,340	114,090	748,578				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	XXXL	24,300	35	32					
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	AXXX	1,250,640	7,423	11,029	618,128				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		212	218	5,259				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	389,618,490	146,568	168,051	1,000,744				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	455,447	1,318	1,202	1,250				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/G	AXXX	65,625	40	37	42				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	AXXX	34,763,548	64,266	52,396	67,039				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	134,988,046	168,271	153,900	175,644				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXL	1,710,907,765	2,033,162	1,955,836	1,649,968				
66346	58-0828824	05/01/1985	MUNICH AMERICAN RE	GA	YRT/I	DIS				(80)				
66346	58-0828824	05/01/1985	MUNICH AMERICAN RE	GA	YRT/I	OL			10,630	(1,998)				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	ADB		8	11	255				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	DIS		4	4	88				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	OL	7,428,788	14,554	13,786	175,602				
66346	58-0828824	12/01/1988	MUNICH AMERICAN RE	GA	YRT/I	OL	1,198,663	833	783	8,351				
66346	58-0828824	10/01/1990	MUNICH AMERICAN RE	GA	YRT/I	OL	2,652,000	1,888	2,445	20,019				
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA	YRT/I	DIS		9	11	248				
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA	YRT/I	OL	1,699,315	1,275	1,271	21,399				
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA	YRT/I	DIS		77	76	1,806				
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA	YRT/I	OL	19,981,572	9,066	9,002	64,210				
66346	58-0828824	01/15/1998	MUNICH AMERICAN RE	GA	YRT/I	DIS		120	463	252				
66346	58-0828824	01/15/1998	MUNICH AMERICAN RE	GA	YRT/I	XXXL	771,743	3,324	6,051	11,777				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/G	OL	66,875	52	47	247				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/I	DIS		101	114	2,481				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/I	OL	34,031,553	16,268	16,219	93,793				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	AXXX	1,285,482	1,417	1,181	4,912				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	DIS		106	113	2,623				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	OL	139,004,726	54,311	54,854	382,830				
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	251,370	198	197	4,027				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	DIS		352	372	7,927				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	OL	224,552,264	93,924	93,052	668,043				

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
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	XXXL	255,400	715	934	526				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	13,888,436	6,109	6,780	60,740				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	550,526	274	286	1,919				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	AXXX	1,163,940	877	801	8,406				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		5	5	113				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	48,391,453	15,043	14,385	138,893				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	360,216	54	51	314				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	DIS		163	164	318				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	5,663,355	34,334	33,741	14,788				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	427,399	756	562	620				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		1,604	1,616	2,382				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	3,209,736	8,356	7,983	5,580				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	644,031	1,428	1,613	(321)				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	AXXX	18,139,502	167,840	227,505	595,805				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	DIS		259	293	6,597				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	423,169,890	143,148	140,782	937,956				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	30,375	43	40					
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	AXXX	1,563,300	9,279	13,786	298,070				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		266	272	6,614				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	487,275,756	209,662	209,036	1,460,402				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	34,934	69	63	94				
66346	58-0828824	01/01/2005	MUNICH AMERICAN RE	GA	YRT/I	OL	6,488,640	3,651	2,821	7,301				
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	6,421,634	17,728	17,205	14,645				
66346	58-0828824	08/01/2005	MUNICH AMERICAN RE	GA	YRT/I	XXXL	114,891	161	76	129				
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/G	AXXX	4,369,455	105,699	162,393	125,397				
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/I	AXXX	224,762,143	5,564,013	6,303,352	7,514,418				
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/I	DIS		45	40	89				
66346	58-0828824	12/01/2006	MUNICH AMERICAN RE	GA	YRT/I	OL	8,015,269	9,762	11,140	8,571				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/G	AXXX	7,020,833	26,222	22,516	35,207				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/G	OL	250,000	284	257	256				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/I	AXXX	48,108,638	398,951	351,852	535,333				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/I	OL	2,162,500	5,009	4,426	6,646				
66346	58-0828824	01/01/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	5,195,186	6,568	5,963	8,015				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/G	AXXX	364,054	1,043	936	1,333				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/G	OL	9,000	69	62	109				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	AXXX	10,584,115	25,298	19,941	38,097				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	5,251,951	8,834	7,593	11,940				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	XXXL	319,897,864	7,209,926	7,161,117	623,947				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	XXXL	40,500	190	186	417				
66346	58-0828824	08/15/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	113,765,202	156,653	144,702	176,920				
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	2,559,280	6,388	6,247	5,035				
88099	75-1608507	08/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXL	49,239	69	33	53				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/G	AXXX	18,750	11	11	12				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	AXXX	3,441,481	6,704	4,847	7,278				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	65,632,662	74,978	68,677	75,593				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXL	581,462,155	756,345	702,612	675,476				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		72	375	189				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	80,121	15	13	75				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	1,239,423	4,860	7,302	17,955				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/G	AXXX	1,285,482	1,417	1,181	4,912				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/G	DIS		106	113	2,623				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	138,530,732	54,602	55,055	384,613				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	ADB		2	2	37				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	251,370	198	197	4,027				

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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
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		361	379	8,108				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	224,604,460	91,753	91,487	649,443				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	255,400	715	934	526				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	YRT/G	DIS		4	9	104				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	5,786,111	2,650	2,938	22,253				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	YRT/I	ADB		19	19	450				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	225,000	87	83	424				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		3,164	3,276	7,414				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	12,115,947	5,357	5,130	40,235				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	221,736,693	2,444,395	3,257,444	394,853				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	DIS		177	178	345				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	5,708,355	34,457	33,857	14,871				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	XXXL	427,399	756	562	620				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		239	251	(348)				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	6,379,476	19,270	18,170	12,956				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	644,031	1,428	1,613	(321)				
93572	43-1235868	01/01/2005	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	6,488,640	31,725	4,480	63,450				
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	5,971,660	14,906	14,576	11,644				
93572	43-1235868	08/01/2005	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	114,890	161	76	124				
93572	43-1235868	07/01/2006	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	202,500	2,041	1,732	507				
93572	43-1235868	07/01/2006	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		49	43	98				
93572	43-1235868	12/16/2007	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	2,700,000	94,316	91,643	149,617				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/G	AXXX	2,160,145	6,169	5,541	7,831				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	58,500	448	403	677				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	50,476,796	121,988	98,190	179,562				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	25,210,041	43,585	38,740	61,005				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	175,500	702	741	1,322				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	1,481,794,775	32,111,774	31,721,067	3,007,428				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/G	AXXX	9,932,500	19,383	17,036	22,312				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	250,000	284	257	232				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	81,922,352	180,106	165,662	181,981				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	131,207,072	174,765	161,413	182,382				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL				83				
97071	13-3126819	01/01/1950	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL			2,019	1,103				
97071	13-3126819	01/01/1983	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	365,035	250	225	2,285				
97071	13-3126819	06/01/1985	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	449,581	974	882	9,572				
97071	13-3126819	01/01/1987	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	252,657	324	284	3,676				
97071	13-3126819	04/05/1996	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		59	75	1,629				
97071	13-3126819	04/05/1996	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	20,052,161	9,366	9,002	61,920				
97071	13-3126819	11/01/1997	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	21,902,283	48,002	43,449	95,920				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	66,875	52	47	247				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		122	131	2,900				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	34,726,433	16,747	16,635	96,023				
97071	13-3126819	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		19,518	16,639	32,589				
97071	13-3126819	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	297,406,363	1,764,585	3,706,737	654,496				
97071	13-3126819	11/16/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	24,215,295	604,830	1,079,741	459,510				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	AXXX	1,285,482	1,417	1,181	4,912				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	DIS		108	115	2,669				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	150,415,508	63,088	63,746	420,888				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	ADB		5	5	127				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	552,370	408	389	5,065				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		402	421	9,105				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	271,466,380	122,911	121,607	798,358				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	255,400	715	934	526				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	DIS		163	164	318				

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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
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	7,653,213	41,567	42,987	19,698				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	XXXL	518,979	866	920	(352)				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		239	251	(348)				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	2,689,736	6,984	6,641	4,668				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	644,031	1,428	1,613	(321)				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	ADB		4	4	90				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	AXXX	18,139,502	167,840	227,505	593,659				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	DIS		260	295	6,639				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	432,365,071	148,010	145,851	959,775				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	XXXL	30,375	43	40					
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	ADB		4	4	90				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	1,653,300	9,337	13,839	297,805				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		334	348	8,320				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	523,092,549	199,391	200,682	1,299,541				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	34,934	69	63	94				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	AXXX	140,000	526	483	241				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	7,534,778	46,752	43,051	34,967				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	XXXL	186,991,430	4,824,412	5,218,309	212,277				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	10,182,086	117,630	107,555	72,637				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	12,778,034	77,451	75,480	59,561				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	298,522,070	7,301,778	7,945,318	675,391				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	AXXX	2,250,000	28,150	49,913	19,269				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	DIS		96	88	192				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	8,160,000	36,756	34,892	20,762				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	XXXL	400,000	1,467	1,346	1,036				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	15,950,001	180,523	167,102	104,742				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	14,167,500	59,165	55,769	36,349				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	XXXL	1,713,098,899	47,403,890	47,980,847	3,219,966				
97071	13-3126819	08/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		11	11	22				
97071	13-3126819	08/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	5,971,632	14,906	14,576	10,408				
97071	13-3126819	08/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	114,891	161	76	108				
97071	13-3126819	07/01/2006	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	117,000	1,077	912	217				
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL			5	50				
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	30,000	28	304,618	3,245,172				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	AXXX	65,625	40	37	34				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	12,045,181	23,464	16,963	20,810				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS			610	(2,139)				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	23,707,728	25,640	21,301	22,331				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	1,776,186,057	2,082,802	1,993,965	1,582,520				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	29,710,107	20,408	10,376	31,699				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	27,306,631	7,790	5,416	6,299				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	95,905,108	117,075	61,321	272,273				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	YRT/G	AXXX	80,000	137	125	1,376				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	YRT/G	DIS		7	6	148				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	YRT/G	OL	9,152,976	8,202	8,345	88,540				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	YRT/I	ADB		15	15	350				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	YRT/I	DIS		1,166	1,103	3,445				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	YRT/I	OL	27,500,673	19,547	19,451	202,728				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	YRT/I	XXXL	7,263,656	37,099	39,267	123,337				
68713	84-0499703	11/01/1997	SECURITY LIFE OF DENVER	CO	YRT/I	OL	71,338,887	347,703	363,654	806,248				
82627	06-0839705	01/01/1950	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	60,000	733	695	1,461				
82627	06-0839705	07/01/1974	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	25,000	188	180	328				
82627	06-0839705	01/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	80,098	289	290	2,820				
82627	06-0839705	03/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	202,652							
82627	06-0839705	03/28/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	1,425,000	51,155	47,122	74,488				
82627	06-0839705	09/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		1	1	22				

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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	09/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	618,975	1,152	1,071	16,354				
82627	06-0839705	06/01/1985	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	287,500	597	548	5,556				
82627	06-0839705	05/01/1986	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS				4				
82627	06-0839705	05/01/1986	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	18,987,862	38,868	43,805	579,288				
82627	06-0839705	06/01/1987	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	750,000							
82627	06-0839705	12/01/1988	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	950,092	614	585	9,300				
82627	06-0839705	10/01/1990	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	4,182,003	13,657	12,509	196,045				
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	616,620	534	485	7,120				
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL			546	3,050				
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	100,000	64	58	982				
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		9	11	248				
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	1,699,311	1,275	1,271	21,399				
82627	06-0839705	03/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		4	21	403				
82627	06-0839705	03/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	7,346,143	9,880	12,791	101,597				
82627	06-0839705	10/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	29,737,940	503,388	676,176	380,643				
82627	06-0839705	04/01/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	51,251,600	757,632	775,799	660,404				
82627	06-0839705	04/05/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		77	97	2,018				
82627	06-0839705	04/05/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	21,139,343	9,588	9,684	66,716				
82627	06-0839705	11/01/1997	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	49,884,560	172,283	156,027	344,431				
82627	06-0839705	01/15/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		199	206	400				
82627	06-0839705	01/15/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	440,188	2,606	2,446	9,219				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	475,750	253	230	1,324				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		205	231	5,036				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	69,225,415	33,306	33,099	192,299				
82627	06-0839705	04/01/1999	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	14,075,528	201,421	269,410	141,817				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	1,285,486	1,417	1,181	4,912				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		106	113	2,623				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	139,448,242	54,639	55,078	385,458				
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	251,370	198	197	4,027				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		352	372	7,909				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	235,676,231	98,280	97,889	683,845				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	255,400	715	934	526				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	62,500	25	23	153				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		3	3	61				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	11,244,248	5,310	5,029	48,254				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	ADB			4	(8)				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	4,042,418	3,432	3,184	27,402				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		3,127	3,245	6,537				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	19,672,741	8,205	8,308	73,084				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	223,459,189	2,480,079	3,303,671	395,557				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		155	155	301				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	9,209,033	51,072	57,542	23,843				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	XXXL	427,392	756	561	620				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		236	248	(354)				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	2,667,224	6,959	6,618	4,655				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	644,011	1,428	1,613	(321)				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	17,712,001	167,500	227,195	679,465				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		259	293	6,596				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		97	97	154				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	421,718,372	143,393	141,177	1,017,015				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	XXXL	1,035,000	14,845	16,420	1,230				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	XXXL	30,375	43	40					
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	1,563,300	9,279	13,786	339,629				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		1,231	1,243	2,483				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		264	271	6,572				

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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	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	503,138,970	209,518	216,604	1,589,660				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	34,934	69	63	94				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	72,260,170	1,050,999	1,239,483	126,797				
82627	06-0839705	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	XXXL	52,571,144	1,359,899	1,468,805	58,434				
82627	06-0839705	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	85,068,284	2,081,562	2,273,589	192,174				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	4,369,454	105,699	162,394	124,997				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	243,137,375	5,752,058	6,473,785	7,395,051				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		45	40	89				
82627	06-0839705	12/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	8,926,524	12,311	13,769	10,450				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	2,858,525	8,455	7,572	11,090				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	22,500	172	155	251				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	52,964,533	180,040	158,280	243,632				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		1,193	1,192	2,386				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS			661	(5,404)				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	25,857,141	52,443	45,638	68,305				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	632,681	957	905	1,097				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	1,619,405,030	39,289,933	39,112,508	3,239,828				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	12,509,167	65,931	56,266	82,030				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	250,000	284	257	279				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	171,413,368	779,921	677,794	947,552				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	310,522,772	371,900	345,464	371,036				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL				80				
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	9,341,572	11,314	10,308	13,006				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	37,500	23	21	23				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	10,518,973	21,675	13,793	24,820				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	27,991,045	30,218	24,880	30,561				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	1,803,144,546	2,032,412	1,882,163	1,895,263				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	49,929,619	32,406	14,585	48,544				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	35,244,003	10,579	7,639	9,990				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	250,320,273	102,037	44,173	242,253				
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/G	AXXX	4,369,454	105,699	162,393	149,628				
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	257,491,488	5,577,635	6,314,234	8,391,565				
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	DIS		45	40	89				
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	127,618,292	147,366	139,091	145,711				
80659	82-4533188	01/01/2019	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	18,710,107	14,148	7,314	21,880				
80659	82-4533188	01/01/2019	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	20,888,269	8,465	5,610	7,393				
80659	82-4533188	01/01/2019	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	137,597,298	65,979	18,689	164,271				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/G	AXXX	753,975	2,580	2,292	4,021				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	AXXX	20,862,185	86,252	77,589	128,210				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	DIS		413	412	826				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	OL	9,457,055	18,316	15,991	26,540				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	OL				8				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	XXXL	425,689,267	10,820,148	10,777,625	944,549				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	XXXL	197,894	301	270	450				
70815	06-0838648	01/01/2000	Hartford Life and Accident	CT	CO/G	IL	102,201,000	393,568	418,194	706,647				
00000	61-1332840	05/01/1993	Kentucky Home Life	KY	OTH/G	CL	8,401	329	846	(80)				
99538	74-2118806	10/01/1981	SWBC Life	TX	OTH/G	CL	36,406,138	958,396	711,743	916,888				
85677	73-0989114	11/01/2014	Life Assurance Company, Inc.	OK	OTH/G	CL	130,894	2,160	4,868	116				
0899999. General Account - Authorized U.S. Non-Affiliates							22,362,409,264	196,605,603	204,146,931	79,067,081				
1099999. Total General Account - Authorized Non-Affiliates							22,362,409,264	196,605,603	204,146,931	79,067,081				
1199999. Total General Account Authorized							22,362,409,264	196,605,603	204,146,931	79,067,081				
1499999. Total General Account - Unauthorized U.S. Affiliates														
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	CL	143,813,716	1,899,435	1,907,584	895,661				
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC	OTH/I	CL	1,956,788	15,820	34,252	(2,411)				

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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
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA	OTH/G	CL	4,031,654	84,624	107,421	29,022				
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA	OTH/I	CL	14,871,474	118,852	243,786	(7,285)				
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA	OTH/I	CL	330,549	5,749	3,828	4,623				
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	SYC	OTH/I	CL	500,876	2,491	10,357	(1,371)				
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA	OTH/G	CL	3,515,402	51,254	75,073	12,622				
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited	KNA	OTH/G	CL	24,257	87	798	(5)				
00000	AA-0052626	01/01/2020	Branco Reinsurance	KNA	OTH/I	CL	11,191,282	169,752		225,224				
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA	OTH/I	CL	573,000	3,611	9,534	(259)				
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA	OTH/I	CL	129,041,198	1,495,470	1,698,188	965,105				
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA	OTH/G	CL	675,229	3,553	11,524	(560)				
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC	OTH/I	CL	10,931	110	356					
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	SYC	OTH/G	CL	5,047	9	86					
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA	OTH/G	CL	10,354,475	105,786	149,137	38,538				
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA	OTH/I	CL	1,099,518	13,625	17,061	7,753				
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA	OTH/I	CL	3,208,465	36,704	52,657	4,961				
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA	OTH/I	CL	3,208,465	36,704	52,657	4,961				
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA	OTH/I	CL	3,208,465	36,704	52,657	4,961				
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC	OTH/G	CL	1,964	2	140	(17)				
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA	OTH/I	CL	15,336	32	488					
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA	OTH/I	CL	2,262,371	10,441	14,954	11,322				
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA	OTH/G	CL	8,955,881	80,423	174,126	(19,905)				
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA	OTH/I	CL	265,035	2,515	3,658	692				
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC	OTH/I	CL	2,397,813	30,641	49,202	4,281				
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM	OTH/G	CL	1,092,110	9,697	27,814	(2,465)				
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA	OTH/I	CL	3,208,465	36,704	52,657	4,961				
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC	OTH/G	CL	11,475,463	94,889	214,591	(25,805)				
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA	OTH/I	CL	1,905,344	15,668	33,559	(2,392)				
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC	OTH/I	CL	2,469,681	17,667	39,098	(2,929)				
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC	OTH/I	CL	10,931	110	356					
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA	OTH/I	CL	1,254,501	10,131	17,196	6,075				
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA	OTH/G	CL	1,437,559	6,399	23,815	(2,166)				
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA	OTH/I	CL	16,288,584	230,375	271,404	128,873				
00000	AA-6900145	08/01/2008	J and R Reinsurance	SYC	OTH/I	CL	3,070,991	68,154	65,988	51,198				
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA	OTH/I	CL	506,186	4,326	12,170	(3,391)				
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA	OTH/I	CL	5,780,290	46,649	86,352	2,441				
00000	AA-0057096	10/01/2005	JRD Life Insurance Company	SYC	OTH/I	CL	211,850,949	1,668,715	1,765,165	704,245				
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC	OTH/G	CL	58,478	253	947					
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC	OTH/I	CL	14,467	76	497	(162)				
00000	AA-0052115	08/01/2009	La Vida Reinsurance Company, Ltd.	TCA	OTH/G	CL				(351)				
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	TCA	OTH/G	CL	352,739	3,145	19,780	(2,328)				
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC	OTH/I	CL	3,642	36	119					
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC	OTH/I	CL	3,646	36	119					
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA	OTH/I	CL	157,535	508	3,444	(748)				
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA	OTH/G	CL	2,849,410	35,450	42,199	14,051				
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC	OTH/I	CL	2,201,364	17,341	43,453	(3,881)				
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC	OTH/I	CL	4,521,682	26,337	65,573	(3,269)				
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.	SYC	OTH/G	CL	227		16	(2)				
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA	OTH/I	CL	506,186	4,326	12,170	(3,391)				
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC	OTH/I	CL	10,931	110	356					
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA	OTH/I	CL	5,122,722	68,813	86,639	42,117				
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA	OTH/I	CL	1,859,814	7,177	26,941	(678)				
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC	OTH/I	CL	14,467	76	497	(162)				
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC	OTH/I	CL	2,606,124	16,931	37,696	(1,592)				
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC	OTH/I	CL	3,642	36	119					
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA	OTH/I	CL	750,125	8,092	15,061	(1,310)				
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC	OTH/I	CL	5,302,191	74,016	93,821	30,373				

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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
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA	OTH/G	CL	2,675,344	50,414	32,775	40,771				
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA	OTH/G	CL	9,797	10	379	(408)				
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA	OTH/I	CL	1,156,097	22,496	31,931	7,909				
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA	OTH/G	CL	1,462		6	187,398				
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA	OTH/G	CL	4,386		17	562,194				
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA	OTH/I	CL	82,997,403	135,895	141,996	1,038,595				
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC	OTH/I	CL	1,956,217	15,815	34,245	(2,411)				
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC	OTH/G	CL	950	1	68	(8)				
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA	OTH/I	CL	27,653,665	376,449	446,926	231,148				
00000	AA-0053228	08/01/2009	Supreme of Hammond Reinsurance Company, Ltd.	TCA	OTH/G	CL			52					
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	TCA	OTH/G	CL	20,457,622	236,098	287,444	89,523				
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE	OTH/G	CL	75,527,000	1,736,064	1,624,160	855,619				
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA	OTH/G	CL	147,892	230	3,838	(370)				
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA	OTH/I	CL				7,664				
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA	OTH/G	CL	115,138	440	1,585	(269)				
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA	OTH/G	CL		200,138	285,052	26,212				
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU	OTH/I	CL	68,820,434	459,531	622,335	136,904				
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA	OTH/I	CL	13,336,600	166,603	180,677	111,996				
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA	OTH/G	CL	41,860	240	1,790	(207)				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							927,111,504	10,077,061	11,424,412	6,397,485				
2199999. Total General Account - Unauthorized Non-Affiliates							927,111,504	10,077,061	11,424,412	6,397,485				
2299999. Total General Account Unauthorized							927,111,504	10,077,061	11,424,412	6,397,485				
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														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified							23,289,520,768	206,682,664	215,571,343	85,464,566				
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction 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
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							22,362,409,264	196,605,603	204,146,931	79,067,081				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							927,111,504	10,077,061	11,424,412	6,397,485				
9999999 - Totals							23,289,520,768	206,682,664	215,571,343	85,464,566				

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	3						
39152	59-2048400	01/01/2000	American Healthcare Indemnity Company	DE	QA/G	OH	(926)						
37273	39-1338397	01/01/2019	AXIS INSURANCE COMPANY	IL	QA/G	SLEL	11,104,357						
11054	43-1898350	06/01/2009	Maiden Reinsurance North America, Inc.	MO	QA/G	SLEL	11,817						
23680	47-0698507	07/01/2001	Odyssey Reinsurance Co.	CT	QA/G	SLEL	19,522						
10219	23-1641984	07/01/1999	QBE Reinsurance Corporation	PA	QA/G	OH	2,727,688						
10357	52-1952955	10/01/2017	Renaissance Reinsurance U.S. Inc.	NY	QA/G	OH	2,524,826						
93572	43-1235868	06/01/2019	RGA Reinsurance Company	MO	QA/G	OH	17,858,228						
82627	06-0839705	01/01/1999	Swiss Re Life & Health America	CT	QA/G	OH	2						
19453	13-5616275	01/01/2017	Transatlantic Reinsurance Company	NY	QA/G	SLEL	14,936,418						
21113	13-5459190	01/01/2006	United States Fire Insurance Company	DE	QA/G	SLEL	8,836,891						
66265	04-1630650	12/01/1984	MONARCH LIFE INSURANCE COMPANY	MA	QA/I	LTDI	102,811	15,383	1,892,610				
0899999. General Account - Authorized U.S. Non-Affiliates							58,121,637	15,383	1,892,610				
00000	AA-1126033	04/01/2010	Lloyds 0033	GBR	QA/G	SLEL	974,326						
00000	AA-1126457	04/01/2010	Lloyds 0457	GBR	QA/G	SLEL	330,906						
00000	AA-1126510	04/01/2010	Lloyds 0510	GBR	QA/G	SLEL	974,758						
00000	AA-1127200	04/01/2013	Lloyds 1200	GBR	QA/G	SLEL	202,217						
00000	AA-1127206	04/01/2010	Lloyds 1206	GBR	QA/G	SLEL	377,718						
00000	AA-1127209	07/01/1998	Lloyds 1209	GBR	QA/G	SLEL	(53)						
00000	AA-1127861	01/01/2013	Lloyds 1861	GBR	QA/G	SLEL	(5,450)						
00000	AA-1128001	04/01/2010	Lloyds 2001	GBR	QA/G	SLEL	459,587						
00000	AA-1120104	04/01/2012	Lloyds 2012	GBR	QA/G	SLEL	202,361						
00000	AA-1128488	04/01/2010	Lloyds 2488	GBR	QA/G	SLEL	(8,918)						
00000	AA-1128987	04/01/2010	Lloyds 2987	GBR	QA/G	SLEL	382,906						
00000	AA-1120113	07/01/2019	Lloyds 3334	GBR	QA/G	SLEL	832,995						
00000	AA-1120055	04/01/2010	Lloyds 3623	GBR	QA/G	SLEL	491,753						
00000	AA-1120075	09/01/2009	Lloyds 4020	GBR	QA/G	SLEL	974,758						
00000	AA-1126004	04/01/2010	Lloyds 4444	GBR	QA/G	SLEL	170,195						
00000	AA-1126006	09/01/2009	Lloyds 4472	GBR	QA/G	SLEL	974,326						
00000	AA-1126003	09/01/2009	Lloyds 5000	GBR	QA/G	SLEL	675,578						
0999999. General Account - Authorized Non-U.S. Non-Affiliates							8,009,963						
1099999. Total General Account - Authorized Non-Affiliates							66,131,600	15,383	1,892,610				
1199999. Total General Account Authorized							66,131,600	15,383	1,892,610				
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	962,329						
00000	47-3168565	04/01/2019	Midlands Casualty Insurance Company, Inc.	HI	QA/G	SLEL	4,384,908						
00000	47-1252265	01/01/2015	New England Re	CT	QA/G	SLEL	(633)						
66583	61-1332840	05/01/1993	Kentucky Home Life	KY	OTH/G	CAH							
99538	74-2118806	10/01/1981	SWBC Life	TX	OTH/G	CAH	841,563	776,865					
85677	73-0989114	11/01/2014	Life Assurance Company, Inc.	OK	OTH/G	CAH	691	3,436					
1999999. General Account - Unauthorized U.S. Non-Affiliates							6,188,858	780,301					
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA	OTH/I	CAH	708,299		208,651				
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC	OTH/I	CAH	48						
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA	OTH/G	CAH	13,714	54,372	19,632				
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA	OTH/I	CAH	(671)	89,301	7,774				
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA	OTH/I	CAH	1,410						
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA	OTH/G	CAH	13,918						
00000	AA-0052626	01/01/2020	Branco Reinsurance	KNA	OTH/I	CAH							
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA	OTH/I	CAH	7,946		15,300				
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA	OTH/I	CAH	466,838	1,299,789	154,964				

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-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA	OTH/G	CAH	(191)	3,136					
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC	OTH/I	CAH	569		2,647				
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	SYC	OTH/G	CAH							
00000	AA-0050991	01/01/2011	Coastal Reinsurance Limited	TCA	OTH/G	CAH							
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA	OTH/G	CAH	49,444	98,963	46,448				
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA	OTH/I	CAH	18,117		12,074				
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA	OTH/I	CAH	9,204						
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA	OTH/I	CAH	9,204						
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA	OTH/I	CAH	9,204						
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC	OTH/G	CAH		67					
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA	OTH/I	CAH	989						
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA	OTH/I	CAH	18,515		4,277				
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA	OTH/G	CAH	79,420		5,645				
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA	OTH/I	CAH	1,550						
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC	OTH/I	CAH	(1,715)	16,826					
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM	OTH/G	CAH	34,921		4,531				
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA	OTH/I	CAH	9,204						
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC	OTH/G	CAH	(16,467)	71,949	28,971				
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA	OTH/I	CAH	(2)						
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC	OTH/I	CAH	2,818						
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC	OTH/I	CAH	569		2,647				
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA	OTH/I	CAH	5,956		336				
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA	OTH/G	CAH	25,559						
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA	OTH/I	CAH	105,391	223,491	31,241				
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA	OTH/I	CAH	4,703						
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA	OTH/I	CAH	47,810						
00000	AA-0057096	10/01/2005	JRD Life Insurance Company	SYC	OTH/I	CAH	990,225	1,170,380	71,843				
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC	OTH/G	CAH	2,096						
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC	OTH/I	CAH	746						
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	TCA	OTH/G	CAH	8,685						
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC	OTH/I	CAH	190		882				
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC	OTH/I	CAH	190		883				
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA	OTH/I	CAH	4,588						
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA	OTH/G	CAH	14,397						
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC	OTH/I	CAH	15,778						
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC	OTH/I	CAH	20,145		13,643				
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.	SYC	OTH/G	CAH		7					
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA	OTH/I	CAH	4,703						
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC	OTH/I	CAH	569		2,647				
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA	OTH/I	CAH	90,746		11,312				
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA	OTH/I	CAH	29,491		7,798				
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC	OTH/I	CAH	746						
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC	OTH/I	CAH	12,142		9,095				
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC	OTH/I	CAH	190		882				
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA	OTH/I	CAH	2,024						
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC	OTH/I	CAH	20,679	48,413	35,598				
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA	OTH/G	CAH	35,575		13,882				
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA	OTH/G	CAH	(341)						
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA	OTH/I	CAH	23,141		11,247				
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA	OTH/G	CAH	273,506		55,378				
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA	OTH/G	CAH	820,519		166,133				
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA	OTH/I	CAH	1,003,518		16,183				
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC	OTH/I	CAH	48						
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC	OTH/G	CAH		31					
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA	OTH/I	CAH	372,512	384,147	58,747				
00000	AA-0053228	08/01/2009	Supreme of Hammond Reinsurance Company, Ltd.	TCA	OTH/G	CAH	29						

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-0051852	08/01/2009	SW Reinsurance Company, Ltd.	TCA	OTH/G	CAH							
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE	OTH/G	CAH	338,405	536,820	49,181				
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA	OTH/G	CAH	13,794						
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA	OTH/I	CAH	23,689						
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA	OTH/G	CAH	1,188						
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA	OTH/G	CAH	12,586	58,679	18,454				
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU	OTH/I	CAH	130,847	715,936	34,198				
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA	OTH/I	CAH	152,853		82,416				
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA	OTH/G	CAH		13					
00000	98-1284040	10/01/2016	ELMC PIC, Ltd.	CYM	QA/G	SLEL	6,312,065						
00000	AA-1780034	07/01/1998	European Specialty Group	IRL	QA/G	OH	(352)						
00000	AA-3770280	01/01/2015	Greenlight Reinsurance, Ltd.	CYM	QA/G	SLEL	1,168,321						
00000	AA-3190829	01/01/2000	Max Re	BMU	QA/G	OH	71						
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							13,526,578	4,772,320	1,205,540				
2199999. Total General Account - Unauthorized Non-Affiliates							19,715,436	5,552,621	1,205,540				
2299999. Total General Account Unauthorized							19,715,436	5,552,621	1,205,540				
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													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							85,847,036	5,568,004	3,098,150				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							64,310,495	795,684	1,892,610				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							21,536,541	4,772,320	1,205,540				
9999999 - Totals							85,847,036	5,568,004	3,098,150				

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	73-0989114	11/01/2014	Life Assurance Company, Inc.	2,160	50		2,210					25,625	256	2,210
0899999. General Account - Life and Annuity U.S. Non-Affiliates				2,160	50		2,210		XXX			25,625	256	2,210
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	1,899,435	103,339		2,002,774					1,270,952	24,410	1,295,362
00000	AA-6900199	03/01/2012	ARC Family Limited	15,820	744	16,253	32,817					46,501		32,817
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	84,624	1,532	1,987	88,143					112,999		88,143
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	118,852	5,651	53,106	177,609					1,800,133		177,609
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	5,749	126		5,875					2,897	39	2,936
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	2,491	190	4,118	6,799					382,545		6,799
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	51,254	1,336	49,338	101,928					94,973		94,973
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited	87	9	3	99					4,020		99
00000	AA-0052626	01/01/2020	Branco Reinsurance	169,752	4,253	3,074	177,079					113,915		113,915
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	3,611	218	1,089	4,918					4,855		4,855
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	1,495,470	136,255		1,631,725					8,440,674	14,204	1,631,725
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	3,553	257	7,087	10,897					284,554		10,897
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	110	4	851	965							
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	9	2		11				69,116		1	11
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	105,786	3,935	12,750	122,471					342,096		122,471
00000	AA-3610393	01/01/2000	Dakota Reinsurance	13,625	418	888	14,931					13,881		13,881
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	36,704	1,219	374	38,297					46,705		38,297
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	36,704	1,219	374	38,297					46,364		38,297
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	36,704	1,219	374	38,297					46,299		38,297
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	2	1		3				139,503			3
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	32	6		38						961	38
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	10,441	860	718	12,019					51,718		12,019
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	80,423	3,404	18,296	102,123					240,665		102,123
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	2,515	101	8,732	11,348							
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	30,641	911	8,201	39,753					127,808		39,753
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	9,697	415		10,112				119,531			10,112
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	36,704	1,219	374	38,297					47,120		38,297
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	94,889	8,084		102,973				202,690			102,973
00000	AA-0055364	08/01/2012	Falcon One Limited	15,668	724	16,289	32,681					83,101		32,681
00000	AA-6900277	08/09/2012	FEHN Performance Limited	17,667	939	1,460	20,066					192,729		20,066
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	110	4	849	963							
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	10,131	1,060	59,896	71,087					502,455		71,087
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	6,399	546	1,217	8,162					730,300		8,162
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	230,375	7,180	13,942	251,497					564,460		251,497
00000	AA-6900145	08/01/2008	J and R Reinsurance	68,154	1,167	47,529	116,850							
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	4,326	192	3,006	7,524					32,326		7,524
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	46,649	2,197		48,846					127,793	2,033	48,846
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	1,668,715	130,247		1,798,962					4,571,212	35,314	1,798,962
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	253	22		275					27,219	46	275
00000	AA-6900292	01/01/2015	Kramerica Limited	76	6		82					2,522	24	82
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	3,145			3,145					92,868	756	3,145
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	36	1		37						44	37
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	36	1	89	126							
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	508	60	344	912					25,212		912
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	35,450	1,083		36,533					736,995	69	36,533
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	17,341	836	21,075	39,252					60,722		39,252
00000	AA-6900195	05/01/2013	MJJJT5 Limited	26,337	1,718	4,689	32,744					154,910		32,744
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.								1,619			
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	4,326	192	3,006	7,524					32,200		7,524
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	110	4		114						133	114

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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-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	68,813	3,226		72,039					55,774	3,147	58,921
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	7,177	707	3,821	11,705							
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	76	6		82					8,013	24	82
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	16,931	990	83	18,004					35,701		18,004
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	36	1	323	360							
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	8,092	285	67,616	75,993							
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	74,016	2,015	2,761	78,792					548,512		78,792
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	50,414	1,017	9,949	61,380					55,644		55,644
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	10	4	368	382							
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	22,496	439	10,784	33,719					364,917		33,719
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.		24,479	68	24,547					24,300		24,300
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.		73,438		73,438					67,644	2,273	69,917
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	135,895	52,845		188,740					334,392	339,369	188,740
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	15,815	743	3,212	19,770					33,468		19,770
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	1			1				7,591			1
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	376,449	20,334		396,783					1,152,294	7,326	396,783
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	236,098	37,775		273,873					268,197	3,409	271,606
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	1,736,064	71,550		1,807,614	2,296,538		1			10,056	1,807,614
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	230	56		286					1,083	315	286
00000	AA-0051319	07/01/1999	The Security Reinsurance Company		639	720	1,359					993		993
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	440	44		484					64,022	43	484
00000	AA-0052492	08/01/2006	Topanga Reinsurance	200,138	5,121		205,259				317,830		13,345	205,259
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	459,531	26,152	42,834	528,517	1,222,166		1				528,517
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	166,603	5,068		171,671					83,587	4,983	88,570
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	240	16	65	321					77,333		321
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				10,077,061	752,056	503,982	11,333,099	3,518,704	XXX	2	857,880	24,634,572	462,324	10,224,468
1099999. Total General Account - Life and Annuity Non-Affiliates				10,079,221	752,106	503,982	11,335,309	3,518,704	XXX	2	857,880	24,660,197	462,580	10,226,678
1199999. Total General Account Life and Annuity				10,079,221	752,106	503,982	11,335,309	3,518,704	XXX	2	857,880	24,660,197	462,580	10,226,678
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	73-0989114	11/01/2014	Life Assurance Company, Inc.		164		164					1,900	19	164
1999999. General Account - Accident and Health U.S. Non-Affiliates					164		164		XXX			1,900	19	164
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	208,651	143,923		352,574					223,742	4,297	228,039
00000	AA-6900199	03/01/2012	ARC Family Limited											
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	19,632	5,485	579	25,696					32,943		25,696
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	7,774	6,410	6,050	20,234					205,080		20,234
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited		141		141					69	1	70
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.											
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited		1,175	1,103	2,278					2,123		2,123
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited											
00000	AA-0052626	01/01/2020	Branco Reinsurance											
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	15,300	814	4,584	20,698					20,434		20,434
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	154,964	102,570		257,534					1,332,187	2,242	257,534
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.		188	350	538					14,058		538
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	2,647	62	20,189	22,898							
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.											
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	46,448	9,905	6,548	62,901					175,702		62,901
00000	AA-3610393	01/01/2000	Dakota Reinsurance	12,074	2,387	915	15,376					14,294		14,294
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited		1,296	13	1,309					1,596		1,309
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited		1,296	13	1,309					1,584		1,309
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited		1,296	13	1,309					1,582		1,309
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.		2		2				106,409			2
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited		7		7						177	7
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	4,277	1,669	378	6,324					27,212		6,324

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Reinsurance Ceded to Unauthorized Companies

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00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	5,645	6,987	2,757	15,389					36,265		15,389
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited		111	370	481							
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.		1,498	389	1,887					6,066		1,887
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	4,531	2,347		6,878				81,296			6,878
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited		1,296	13	1,309					1,610		1,309
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	28,971	11,206		40,177				79,084			40,177
00000	AA-0055364	08/01/2012	Falcon One Limited											
00000	AA-6900277	08/09/2012	FEHN Performance Limited		318	25	343					3,291		343
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	2,647	62	20,148	22,857							
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	336	380	3,835	4,551					32,174		4,551
00000	AA-0051290	08/01/2009	Haas Reinsurance Company		848	149	997					89,142		997
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	31,241	18,332	2,910	52,483					117,792		52,483
00000	AA-6900145	08/01/2008	J and R Reinsurance											
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited		335	223	558					2,400		558
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited		3,590		3,590					9,394	149	3,590
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	71,843	49,099		120,942					307,318	2,374	120,942
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.		71		71					6,986	12	71
00000	AA-6900292	01/01/2015	Kramerica Limited		18		18					563	5	18
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.											
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	882	21		903						1,066	903
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	883	21	2,142	3,046							
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited		111	67	178					4,927		178
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.		1,661		1,661					33,505	3	1,661
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited		814	944	1,758					2,719		1,758
00000	AA-6900195	05/01/2013	MJJJT5 Limited	13,643	3,046	2,789	19,478					92,147		19,478
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.								4,136			
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited		335	223	558					2,390		558
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	2,647	62		2,709						3,161	2,709
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	11,312	7,095		18,407					14,251	804	15,055
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	7,798	2,045	4,770	14,613							
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.		18		18					1,789	5	18
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	9,095	2,009	51	11,155					22,120		11,155
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	882	21	7,805	8,708							
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.		268	2,160	2,428							
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	35,598	8,418	1,598	45,614					317,551		45,614
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	13,882	6,168	3,879	23,929					21,693		21,693
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.		8	208	216							
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	11,247	1,961	6,210	19,418					210,146		19,418
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	55,378	27,835	232	83,445					82,603		82,603
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	166,133	83,505		249,638					229,941	7,725	237,666
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	16,183	36,418		52,601					93,193	94,580	52,601
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited											
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.		1		1				5,637			1
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	58,747	36,958		95,705					277,938	1,767	95,705
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.											
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	49,181	32,255		81,436	103,462		1			453	81,436
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.		133		133					504	147	133
00000	AA-0051319	07/01/1999	The Security Reinsurance Company		1,974	2,226	4,200					3,070		3,070
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.		51		51					6,723	4	51
00000	AA-0052492	08/01/2006	Topanga Reinsurance	18,454	8,227		26,681				41,314		1,735	26,681
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	34,198	36,472	6,233	76,903	177,834		1				76,903
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	82,416	24,746		107,162					52,178	3,111	55,289
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.		6	2	8					1,871		8
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							
00000	98-1284040	10/01/2016	ELMC PIC, Ltd.		2,686,030		2,686,030			2,704,531				2,686,030

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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-1780034	07/01/1998	European Specialty Group		4,926,573		4,926,573				988,682			988,682
13918	27-3175443	01/01/2011	Express Reinsurance Company		302,731	18,894	321,625					251,910		251,910
00000	AA-3770280	01/01/2015	Greenlight Reinsurance, Ltd.		48,350		48,350	100,000			9,712			48,350
00000	AA-1126582	04/01/2010	Lloyds 0582		222,265		222,265				3,512			3,512
00000	AA-1126861	07/01/1998	Lloyds 0861		305,449		305,449				5,977			5,977
00000	AA-3190829	01/01/2000	Max Re		9,879,794		9,879,794							
00000	47-3168565	04/01/2019	Midlands Casualty Insurance Company, Inc.		1,562,295		1,562,295							
00000	AA-1780070	07/01/1999	QBE Reinsurance (Europe) Ltd.		321,002		321,002	2,431,072						321,002
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		1,109,395		1,109,395							
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				1,205,540	22,279,534	131,987	23,617,061	3,007,787	XXX	2,704,533	1,325,759	4,388,776	123,818	6,175,625
2199999. Total General Account - Accident and Health Non-Affiliates				1,205,540	22,279,698	131,987	23,617,225	3,007,787	XXX	2,704,533	1,325,759	4,390,676	123,837	6,175,789
2299999. Total General Account Accident and Health				1,205,540	22,279,698	131,987	23,617,225	3,007,787	XXX	2,704,533	1,325,759	4,390,676	123,837	6,175,789
2399999. Total General Account				11,284,761	23,031,804	635,969	34,952,534	6,526,491	XXX	2,704,535	2,183,639	29,050,873	586,417	16,402,467
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)				2,160	214		2,374		XXX			27,525	275	2,374
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				11,282,601	23,031,590	635,969	34,950,160	6,526,491	XXX	2,704,535	2,183,639	29,023,348	586,142	16,400,093
9999999 - Totals				11,284,761	23,031,804	635,969	34,952,534	6,526,491	XXX	2,704,535	2,183,639	29,050,873	586,417	16,402,467

(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. New York, NY	82,419
	1		Royal Bank of Canada New York, NY	113,000
	1		Citibank N.A. Tampa, FL	2,431,072
	1		Citibank Europe Plc	100,000

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 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	171,312	185,341	213,153	201,239	195,405
2. Commissions and reinsurance expense allowances	23,584	27,938	35,569	34,718	31,434
3. Contract claims	185,642	168,076	192,971	171,005	141,854
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	(10,252)	(6,987)	786		8,540
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	14,606	15,322	19,518	16,204	18,637
9. Aggregate reserves for life and accident and health contracts	215,349	225,626	232,613	233,400	228,275
10. Liability for deposit-type contracts					
11. Contract claims unpaid	117,203	109,398	132,446	123,480	119,673
12. Amounts recoverable on reinsurance	24,531	18,779	10,026	4,561	10,840
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	1,873	1,730	3,652		3,173
16. Unauthorized reinsurance offset	18,550	21,064	23,441	24,453	21,226
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	2,184	2,698	2,913	3,927	4,830
19. Letters of credit (L)	6,526	8,644	8,270	5,173	6,155
20. Trust agreements (T)	2,705	2,705	2,705		
21. Other (O)	29,051	20,617	25,877	1,933	2,105
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)	20,539,329,207		20,539,329,207
2.	Reinsurance (Line 16)	33,697,597	(33,697,597)	
3.	Premiums and considerations (Line 15)	145,312,711	14,605,826	159,918,537
4.	Net credit for ceded reinsurance	XXX	333,093,437	333,093,437
5.	All other admitted assets (balance)	299,447,731		299,447,731
6.	Total assets excluding Separate Accounts (Line 26)	21,017,787,246	314,001,666	21,331,788,912
7.	Separate Account assets (Line 27)	1,185,466,629		1,185,466,629
8.	Total assets (Line 28)	22,203,253,875	314,001,666	22,517,255,541
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	15,019,151,483	215,348,497	15,234,499,980
10.	Liability for deposit-type contracts (Line 3)	490,513,540		490,513,540
11.	Claim reserves (Line 4)	189,113,933	117,203,236	306,317,169
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,502,984		1,502,984
13.	Premium & annuity considerations received in advance (Line 8)	1,139,246		1,139,246
14.	Other contract liabilities (Line 9)	8,562,310		8,562,310
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	18,550,067	(18,550,067)	
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)	1,644,839,281		1,644,839,281
20.	Total liabilities excluding Separate Accounts (Line 26)	17,373,372,844	314,001,666	17,687,374,510
21.	Separate Account liabilities (Line 27)	1,185,466,629		1,185,466,629
22.	Total liabilities (Line 28)	18,558,839,473	314,001,666	18,872,841,139
23.	Capital & surplus (Line 38)	3,644,414,402	XXX	3,644,414,402
24.	Total liabilities, capital & surplus (Line 39)	22,203,253,875	314,001,666	22,517,255,541

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	215,348,497
26.	Claim reserves	117,203,236
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	33,697,597
32.	Other ceded reinsurance recoverables	
33.	Total ceded reinsurance recoverables	366,249,330
34.	Premiums and considerations	14,605,826
35.	Reinsurance in unauthorized companies	18,550,067
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	33,155,893
41.	Total net credit for ceded reinsurance	333,093,437

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 (b)	Deposit-Type Contracts
1.	Alabama AL	L	9,129,889	17,726,944	735,007		27,591,840	157,750
2.	Alaska AK	L	617,739	2,986,684	637		3,605,060	178,892
3.	Arizona AZ	L	14,375,944	24,273,011	106,401		38,755,356	998,835
4.	Arkansas AR	L	11,418,980	7,602,877	68,363		19,090,220	83,515
5.	California CA	L	90,368,638	102,257,464	879,162		193,505,264	7,863,353
6.	Colorado CO	L	16,274,931	10,498,360	181,955		26,955,246	1,336,556
7.	Connecticut CT	L	2,502,878	13,437,590	11,630		15,952,098	575,000
8.	Delaware DE	L	4,287,664	4,239,511	(11)		8,527,164	213,000
9.	District of Columbia DC	L	1,772,789	386,091	314		2,159,194	35,360
10.	Florida FL	L	46,321,570	68,105,541	266,099		114,693,210	4,019,646
11.	Georgia GA	L	20,388,522	21,053,961	1,723,360		43,165,843	1,151,424
12.	Hawaii HI	L	7,109,918	5,140,823	27,946		12,278,687	555,136
13.	Idaho ID	L	2,404,859	4,194,245	304,085		6,903,189	
14.	Illinois IL	L	17,470,139	39,716,010	447,131		57,633,280	430,821
15.	Indiana IN	L	5,516,484	13,259,209	44,481		18,820,174	316,258
16.	Iowa IA	L	6,060,910	10,125,015	298,100		16,484,025	561,311
17.	Kansas KS	L	4,639,967	7,887,689	469,674		12,997,330	1,190,138
18.	Kentucky KY	L	5,228,370	5,123,092	669,010		11,020,472	276,978
19.	Louisiana LA	L	18,781,119	13,689,224	1,204,436		33,674,779	374,743
20.	Maine ME	L	1,404,039	6,023,328			7,427,367	235,225
21.	Maryland MD	L	9,556,216	11,474,434	299,289		21,329,939	1,087,297
22.	Massachusetts MA	L	5,497,170	19,475,946	405,750		25,378,866	1,685,966
23.	Michigan MI	L	11,931,220	22,608,442	188,196		34,727,858	1,392,245
24.	Minnesota MN	L	38,243,305	13,366,647	351,217		51,961,169	376,705
25.	Mississippi MS	L	7,640,584	11,179,940	807,193		19,627,717	397,017
26.	Missouri MO	L	12,920,365	14,692,359	305,433		27,918,157	276,410
27.	Montana MT	L	790,498	679,221	113,783		1,583,502	146,970
28.	Nebraska NE	L	1,635,999	1,682,404	16,395		3,334,798	56,954
29.	Nevada NV	L	10,841,568	7,717,032	31,202		18,589,802	344,024
30.	New Hampshire NH	L	1,928,314	7,542,352	1,233		9,471,899	909,099
31.	New Jersey NJ	L	12,135,543	52,619,809	25,946		64,781,298	978,857
32.	New Mexico NM	L	17,598,008	5,004,818	360,852		22,963,678	104,500
33.	New York NY	N	5,195,080	2,032,051	15,756		7,242,887	157,500
34.	North Carolina NC	L	12,613,032	16,840,821	102,008		29,555,861	1,429,284
35.	North Dakota ND	L	1,334,430	3,418,515	119,076		4,872,021	764,595
36.	Ohio OH	L	11,548,587	48,240,837	148,958		59,938,382	2,051,505
37.	Oklahoma OK	L	12,274,408	7,390,149	306,630		19,971,187	1,378,931
38.	Oregon OR	L	4,568,532	6,331,387	61,285		10,961,204	7,976
39.	Pennsylvania PA	L	12,482,747	38,345,073	56,683		50,884,503	821,801
40.	Rhode Island RI	L	1,104,709	1,781,004	185		2,885,898	
41.	South Carolina SC	L	11,362,564	9,115,332	783,980		21,261,876	348,792
42.	South Dakota SD	L	2,102,552	1,292,343	39,340		3,434,235	1,691,348
43.	Tennessee TN	L	15,094,641	15,272,167	995,801		31,362,609	3,348,929
44.	Texas TX	L	190,733,647	62,010,344	16,216,700		268,960,691	5,669,108
45.	Utah UT	L	12,623,492	13,809,043	190,844		26,623,379	689,441
46.	Vermont VT	L	1,442,869	2,704,032			4,146,901	
47.	Virginia VA	L	7,607,323	15,323,753	34,915		22,965,991	2,044,041
48.	Washington WA	L	8,557,285	11,739,780	61,101		20,358,166	100,000
49.	West Virginia WV	L	3,425,832	4,256,185	24,759		7,706,776	138,908
50.	Wisconsin WI	L	6,983,647	9,178,597	232,741		16,394,985	994,210
51.	Wyoming WY	L	1,446,360	913,705	13,827		2,373,892	
52.	American Samoa AS	L	74,145				74,145	
53.	Guam GU	L	1,239,607	9,650	107,994		1,357,251	
54.	Puerto Rico PR	L	18,378,770	24,146,679	9,924		42,535,373	125,000
55.	U.S. Virgin Islands VI	N	7,711				7,711	
56.	Northern Mariana Islands MP	L	121,865		53,975		175,840	
57.	Canada CAN	N	245,748	1,762,037	5,242		2,013,027	
58.	Aggregate Other Alien OT	XXX	292,369	6,600	583		299,552	
59.	Subtotal	XXX	759,656,091	841,690,157	29,926,576		1,631,272,824	50,071,354
90.	Reporting entity contributions for employee benefits plans	XXX	903,392		459,787		1,363,179	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,002,793				2,002,793	
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	5,345,000		29,358		5,374,358	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	767,907,276	841,690,157	30,415,721		1,640,013,154	50,071,354
96.	Plus reinsurance assumed	XXX	4,513,867		85,625,443		90,139,310	
97	Totals (All Business)	XXX	772,421,143	841,690,157	116,041,164		1,730,152,464	50,071,354
98.	Less reinsurance ceded	XXX	86,876,836		85,151,134		172,027,970	
99.	Totals (All Business) less Reinsurance Ceded	XXX	685,544,307	841,690,157	(c) 30,890,030		1,558,124,494	50,071,354
	DETAILS OF WRITE-INS							
58001.	AE Overseas Military	XXX	185,556	600			186,156	
58002.	DEU Germany	XXX	21,571	6,000			27,571	
58003.	MEX Mexico	XXX	20,059		583		20,642	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	65,183				65,183	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	292,369	6,600	583		299,552	
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

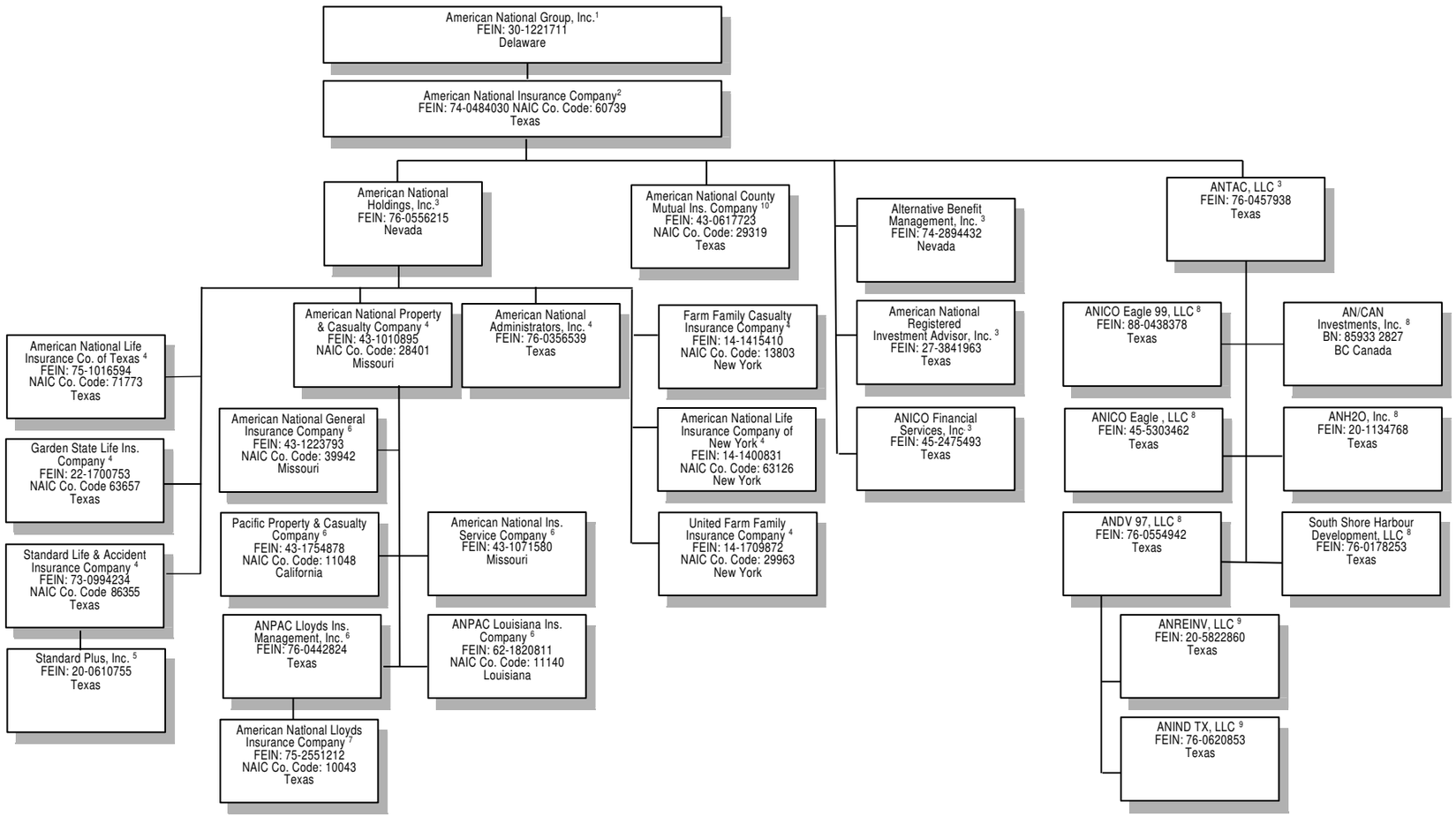
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

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	9,129,889	17,726,944	4,806		157,750	27,019,389
2. Alaska	AK	617,739	2,986,684	218		178,892	3,783,533
3. Arizona	AZ	14,375,944	24,273,011	636		998,835	39,648,426
4. Arkansas	AR	11,418,980	7,602,877	2,340		83,515	19,107,712
5. California	CA	90,368,638	102,257,464	11,862		7,863,353	200,501,317
6. Colorado	CO	16,274,931	10,498,360	1,504		1,336,556	28,111,351
7. Connecticut	CT	2,502,878	13,437,590	829		575,000	16,516,297
8. Delaware	DE	4,287,664	4,239,511			213,000	8,740,175
9. District of Columbia	DC	1,772,789	386,091			35,360	2,194,240
10. Florida	FL	46,321,570	68,105,541	5,119		4,019,646	118,451,876
11. Georgia	GA	20,388,522	21,053,961	2,661		1,151,424	42,596,568
12. Hawaii	HI	7,109,918	5,140,823	2,360		555,136	12,808,237
13. Idaho	ID	2,404,859	4,194,245	5,328			6,604,432
14. Illinois	IL	17,470,139	39,716,010	3,453		430,821	57,620,423
15. Indiana	IN	5,516,484	13,259,209	1,290		316,258	19,093,241
16. Iowa	IA	6,060,910	10,125,015	2,229		561,311	16,749,465
17. Kansas	KS	4,639,967	7,887,689			1,190,138	13,717,794
18. Kentucky	KY	5,228,370	5,123,092	2,876		276,978	10,631,316
19. Louisiana	LA	18,781,119	13,689,224	8,442		374,743	32,853,528
20. Maine	ME	1,404,039	6,023,328			235,225	7,662,592
21. Maryland	MD	9,556,216	11,474,434			1,087,297	22,117,947
22. Massachusetts	MA	5,497,170	19,475,946	(2,335)		1,685,966	26,656,747
23. Michigan	MI	11,931,220	22,608,442	776		1,392,245	35,932,683
24. Minnesota	MN	38,243,305	13,366,647	4,946		376,705	51,991,603
25. Mississippi	MS	7,640,584	11,179,940	224		397,017	19,217,765
26. Missouri	MO	12,920,365	14,692,359	2,798		276,410	27,891,932
27. Montana	MT	790,498	679,221			146,970	1,616,689
28. Nebraska	NE	1,635,999	1,682,404			56,954	3,375,357
29. Nevada	NV	10,841,568	7,717,032	8,174		344,024	18,910,798
30. New Hampshire	NH	1,928,314	7,542,352	1,303		909,099	10,381,068
31. New Jersey	NJ	12,135,543	52,619,809	2,824		978,857	65,737,033
32. New Mexico	NM	17,598,008	5,004,818	5,708		104,500	22,713,034
33. New York	NY	5,195,080	2,032,051	16,310		157,500	7,400,941
34. North Carolina	NC	12,613,032	16,840,821	168		1,429,284	30,883,305
35. North Dakota	ND	1,334,430	3,418,515			764,595	5,517,540
36. Ohio	OH	11,548,587	48,240,837	(127)		2,051,505	61,840,802
37. Oklahoma	OK	12,274,408	7,390,149	559		1,378,931	21,044,047
38. Oregon	OR	4,568,532	6,331,387			7,976	10,907,895
39. Pennsylvania	PA	12,482,747	38,345,073	9,035		821,801	51,658,656
40. Rhode Island	RI	1,104,709	1,781,004				2,885,713
41. South Carolina	SC	11,362,564	9,115,332	4,246		348,792	20,830,934
42. South Dakota	SD	2,102,552	1,292,343			1,691,348	5,086,243
43. Tennessee	TN	15,094,641	15,272,167	6,739		3,348,929	33,722,476
44. Texas	TX	190,733,647	62,010,344	34,935		5,669,108	258,448,034
45. Utah	UT	12,623,492	13,809,043	2,188		689,441	27,124,164
46. Vermont	VT	1,442,869	2,704,032				4,146,901
47. Virginia	VA	7,607,323	15,323,753	2,182		2,044,041	24,977,299
48. Washington	WA	8,557,285	11,739,780	888		100,000	20,397,953
49. West Virginia	WV	3,425,832	4,256,185			138,908	7,820,925
50. Wisconsin	WI	6,983,647	9,178,597	21,539		994,210	17,177,993
51. Wyoming	WY	1,446,360	913,705				2,360,065
52. American Samoa	AS	74,145					74,145
53. Guam	GU	1,239,607	9,650				1,249,257
54. Puerto Rico	PR	18,378,770	24,146,679			125,000	42,650,449
55. U.S. Virgin Islands	VI	7,711					7,711
56. Northern Mariana Islands	MP	121,865					121,865
57. Canada	CAN	245,748	1,762,037				2,007,785
58. Aggregate Other Alien	OT	292,369	6,600				298,969
59. Total		759,656,091	841,690,157	179,033		50,071,354	1,651,596,635

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 Group, Inc.
(3) 100.0% owned by American National Insurance Company.
(4) 100.0% owned by American National Holdings, Inc.
(5) 100.0% owned by Standard Life and Accident Insurance Company.
(6) 100.0% owned by American National Property and Casualty Company (ANPAC).
(7) Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
(8) 100.0% owned by ANTAC, LLC.
(9) 100.0% owned by ANDV 97, LLC.
(10) 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 Financial Group	60739	74-0484030	1343722	0		American National Insurance Company	TX	RE	American National Group, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	86355	73-0994234	0	0		Standard Life and Accident Insurance Company	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	63657	22-1700753	0	0		Garden State Life Insurance Company	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	63126	14-1400831	0	0		American National Life Insurance Company of New York	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	13803	14-1415410	0	0		Farm Family Casualty Insurance Company	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	29963	14-1709872	0	0		United Farm Family Insurance Company	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	28401	43-1010895	1343946	0		American National Property and Casualty Company	MO	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	Y	
0408	American National Financial Group	39942	43-1223793	0	0		American National General Insurance Company	MO	IA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	29319	43-0617723	0	0		American National County Mutual Insurance Company	TX	IA	American National Insurance Company	Management	0.000	American National Group, Inc.	N	
0408	American National Financial Group	10043	75-2551212	0	0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Management	0.000	American National Group, Inc.	N	
0408	American National Financial Group	11048	43-1754878	0	0		Pacific Property and Casualty Company	CA	IA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	11140	62-1820811	0	0		ANPAC Louisiana Insurance Company	LA	IA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
		00000	30-1221711	0	1801075	NASDAQ	American National Group, Inc.	DE	UDP	Libbie S. Moody Trust	Ownership	0.370	Moody National Bank	N	
		00000	30-1221711	0	1801075	NASDAQ	American National Group, Inc.	DE	UDP	The Moody Foundation	Ownership, Board	0.227	Elizabeth 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 Group, Inc.	Y	
		00000	76-0457938	0	0		ANTAC, LLC	TX	DS	American National Insurance Company	Ownership	1.000	American National Group, Inc.	Y	
		00000	27-3841963	0	1518195		American National Registered Investment Advisor, Inc.	TX	DS	American National Insurance Company	Ownership	1.000	American National Group, Inc.	N	
		00000	74-2894432	0	0		Alternative Benefit Management, Inc.	NV	DS	American National Insurance Company	Ownership	1.000	American National Group, Inc.	N	
		00000	45-2475493	0	0		ANICO Financial Services, Inc.	TX	DS	American National Insurance Company	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0356539	0	0		American National Administrators, Inc.	TX	NIA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
		00000	43-1071580	0	0		American National Insurance Service Company	MO	NIA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0442824	0	0		ANPAC Lloyds Insurance Management, Inc.	TX	NIA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0620853	0	0		ANIND TX, LLC	TX	NIA	ANDV 97, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	20-5822860	0	0		ANREINV, LLC	TX	NIA	ANDV 97, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0554942	0	0		ANDV 97, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	45-5303462	0	0		ANICO Eagle, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	88-0438378	0	0		ANICO Eagle 99, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	85-9332827	0	0		AN/CAN Investments, Inc.	CAN	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	20-1134768	0	0		ANH2O, Inc.	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0178253	0	0		South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	20-0610755	0	0		Standard Plus, Inc.	TX	NIA	Standard Life and Accident Insurance Company	Ownership	1.000	American National Group, Inc.	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	(49,275,000)	4,999,990		24,474,602	189,828,245	63,291,314		1,522,000	234,841,151	(140,644,364)
00000	76-0556215	American National Holdings Inc.	67,500,000			(24,067,000)	(8,709,299)				34,723,701	
71773	75-1016594	American National Life Insurance Company of Texas				(1,000)	(29,356,107)				(29,357,107)	665,962
86355	73-0994234	Standard Life and Accident Insurance Company	(18,000,000)			(19,000)	6,166,009			(5,001,000)	(16,853,991)	635,631
63657	22-1700753	Garden State Life Insurance Company	(2,800,000)				(4,269,420)				(7,069,420)	455,486
00000	74-0457938	ANTAC, LLC	24,720,000	(26,827,000)		(128,000)	(3,123,038)				(5,358,038)	
00000	74-2894432	Alternative Benefit Management Inc.					(8,218,837)				(8,218,837)	
00000	76-0554942	ANDV97, LLC	(1,740,000)								(1,740,000)	
00000	45-5303462	ANICO Eagle, LLC	(22,200,000)	26,750,000			(9,829)				4,540,171	
00000	88-0438378	ANICO Eagle 99, LLC										
28401	43-1010895	American National Property and Casualty Company	(24,300,000)			(13,000)	(62,870,831)	(25,561,041)			(112,744,872)	102,200,609
39942	43-1223793	American National General Insurance Company					(14,479,231)	(637,155)			(15,116,386)	206,852
00000	43-1071580	American National Insurance Service Company	(1,100,000)				(676,249)				(1,776,249)	
10043	75-2551212	American National Lloyds Insurance Company					(1,283,037)	(6,031,161)			(7,314,198)	6,449,240
11048	43-1754878	Pacific Property and Casualty Company					(18,149,622)				(18,149,622)	
63126	14-1400831	American National Life Insurance Company of New York				(56,954)	(6,571,767)	(1,376,231)			(8,004,952)	744,283
00000	45-2475493	ANICO Financial Services, Inc.					68,008				68,008	
00000	76-0356539	American National Administrators, Inc.	(500,000)				(12,308,530)				(12,808,530)	
00000	76-0620853	ANIND TX, LLC	(120,000)				(133,186)				(253,186)	
00000	85-9332827	ANCAN Investments Inc.	(400,000)	60,000							(340,000)	
00000	76-0178253	South Shore Harbour Development, LLC					(358,079)				(358,079)	
11140	62-1820811	ANPAC Louisiana Insurance Company					(13,214,995)	(980,862)			(14,195,857)	2,760,612
29319	43-0617723	American National County Mutual Insurance Company				(1,000)	(85,716)	(28,704,864)		501,000	(28,290,580)	26,525,689
13803	14-1415410	Farm Family Casualty Insurance Company	(20,800,000)			(4,325)	(36,696,046)				(57,500,371)	(27,686,000)
29963	14-1709872	United Farm Family Insurance Company				(184,323)	(24,775,198)			2,978,000	(21,981,521)	27,686,000
00000	20-0610755	Standard Plus, Inc.					(37,547)				(37,547)	
00000	20-1134768	ANH20, Inc.	(200,000)	17,000			(93,592)				(276,592)	
00000	20-5822860	ANREINV	(60,000)								(60,000)	
00000	30-1221711	Americn National Group, Inc.	49,500,000	(4,999,990)			49,449,186				93,949,196	
00000	27-3841963	American National Registered Investment Advisor	(225,000)				(91,292)				(316,292)	
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?~~	
~~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?~~	
~~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?~~	
~~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?~~	
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
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
53.	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]



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]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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	1,431,611		1,431,611	237,547
2505.	MGU Fee Income	584,121		584,121	495,305
2506.	Disallowed IMR	923,940	923,940		
2507.	Miscellaneous Nonadmitted Assets	723,014	723,014		
2508.	Prepaid Expense	16,129,109	16,129,109		
2509.	Debit Suspense	21,578,427	21,578,427		
2510.	CapCo Tax Recoverable	525,892	525,892		
2511.	Advances	23,398	23,398		
2512.	Overfunded Pension	80,526,480	80,526,480		
2597.	Summary of remaining write-ins for Line 25 from overflow page	122,445,992	120,430,260	2,015,732	732,852

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Retiree benefit reserve	4,290,328	3,683,323
2505.	Miscellaneous investment liabilities	4,222,619	4,347,510
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,512,947	8,030,833

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Group Reinsurance Fee Income	3,614,263	5,628,541
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	3,614,263	5,628,541

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Change in pension plan unrecognized losses	(6,728,380)	14,117,579
5397.	Summary of remaining write-ins for Line 53 from overflow page	(6,728,380)	14,117,579

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	1,640,316	1,749,111	108,795
2505.	Disallowed IMR	923,940		(923,940)
2506.	Miscellaneous nonadmitted assets	723,014	723,014	
2507.	CapCo Tax Recoverable	525,892	1,428,648	902,756
2508.	Advances	23,398	30,491	7,093
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,836,560	3,931,264	94,704

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 (b)	Deposit-Type Contracts
58004.	GBR United Kingdom	XXX	14,754				14,754	
58005.	MCO Monaco	XXX	10,210				10,210	
58006.	ITA Italy	XXX	8,330				8,330	
58007.	SGP Singapore	XXX	5,580				5,580	
58008.	BEL Belgium	XXX	4,395				4,395	
58009.	AUS Australia	XXX	3,137				3,137	
58010.	JPN Japan	XXX	2,940				2,940	
58011.	NLD Netherlands	XXX	2,641				2,641	
58012.	IRL Ireland	XXX	2,471				2,471	
58013.	SCO Scotland	XXX	2,208				2,208	
58014.	PHL Philippines	XXX	2,099				2,099	
58015.	ESP Spain	XXX	1,416				1,416	
58016.	LUX Luxembourg	XXX	1,200				1,200	
58017.	DNK Denmark	XXX	1,181				1,181	
58018.	TWN Taiwan	XXX	663				663	
58019.	POL Poland	XXX	643				643	
58020.	ISR Israel	XXX	594				594	
58021.	CHL Chile	XXX	336				336	
58022.	THA Thailand	XXX	281				281	
58023.	ABW Aruba	XXX	69				69	
58024.	NZL New Zealand	XXX	35				35	
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	65,183				65,183	

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. Group Reinsurance Fee Income	3,614,263					3,614,263			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	3,614,263					3,614,263			

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	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	81,074,526	0.394	81,074,526		81,074,526	0.395
	1.02 All other governments	14,995,477	0.073	14,995,477		14,995,477	0.073
	1.03 U.S. states, territories and possessions, etc. guaranteed	46,171,246	0.225	46,171,246		46,171,246	0.225
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	105,184,045	0.512	105,184,045		105,184,045	0.512
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	279,605,830	1.361	279,605,830		279,605,830	1.361
	1.06 Industrial and miscellaneous	8,693,237,062	42.300	8,693,237,062		8,693,237,062	42.325
	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	64,209,088	0.312	64,209,088		64,209,088	0.313
	1.11 Total long-term bonds	9,284,477,274	45.177	9,284,477,274		9,284,477,274	45.203
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	3,990,871	0.019	3,990,871		3,990,871	0.019
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	3,990,871	0.019	3,990,871		3,990,871	0.019
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	12,922,993	0.063	12,482,722		12,482,722	0.061
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	3,694,103,785	17.975	3,683,888,015		3,683,888,015	17.936
	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	3,707,026,778	18.038	3,696,370,737		3,696,370,737	17.997
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	4,844,481,610	23.573	4,844,481,610		4,844,481,610	23.586
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	4,844,481,610	23.573	4,844,481,610		4,844,481,610	23.586
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	40,557,209	0.197	40,557,209		40,557,209	0.197
	5.02 Properties held for production of income	320,187,005	1.558	320,187,005		320,187,005	1.559
	5.03 Properties held for sale	3,364,277	0.016	3,364,277		3,364,277	0.016
	5.04 Total real estate	364,108,491	1.772	364,108,491		364,108,491	1.773
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	7,752,953	0.038	7,752,953		7,752,953	0.038
	6.02 Cash equivalents (Schedule E, Part 2)	921,194,131	4.482	921,194,131		921,194,131	4.485
	6.03 Short-term investments (Schedule DA)	795,653	0.004	795,653		795,653	0.004
	6.04 Total cash, cash equivalents and short-term investments	929,742,737	4.524	929,742,737		929,742,737	4.527
7.	Contract loans	328,042,026	1.596	326,808,945		326,808,945	1.591
8.	Derivatives (Schedule DB)	233,955,567	1.138	233,955,567		233,955,567	1.139
9.	Other invested assets (Schedule BA)	851,453,908	4.143	851,453,908		851,453,908	4.145
10.	Receivables for securities	4,109,067	0.020	3,939,067		3,939,067	0.019
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	20,551,388,329	100.000	20,539,329,207		20,539,329,207	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		345,289,591
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	47,182,317	47,182,317
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		1,412,668
5.	Deduct amounts received on disposals, Part 3, Column 15		11,702,962
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		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	17,758,893	
	8.2 Totals, Part 3, Column 9	314,229	18,073,122
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		364,108,491
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		364,108,491

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,684,573,204
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	351,450,178	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	291,308,501	642,758,679
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		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		493,086,032
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(10,235,759)
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)		4,844,481,610
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		4,844,481,610
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,844,481,610

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		731,746,148
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	38,840,912	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	267,501,961	306,342,873
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	85,989	
	3.2 Totals, Part 3, Column 12	168,619	254,608
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(33,846)	
	5.2 Totals, Part 3, Column 9		(33,846)
6.	Total gain (loss) on disposals, Part 3, Column 19		(2,616)
7.	Deduct amounts received on disposals, Part 3, Column 16		180,294,069
8.	Deduct amortization of premium and depreciation		6,559,190
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)		851,453,908
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		851,453,908

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,200,897,236
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,551,761,199
3.	Accrual of discount		12,735,116
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(615,222)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	419,269,771	
	4.4. Part 4, Column 11		418,654,549
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,399,603)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,164,712,810
7.	Deduct amortization of premium		21,910,620
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	18,215,626	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	1,527,779	
	9.4. Part 4, Column 13	43,609	19,787,014
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		20,256,870
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		12,995,494,923
12.	Deduct total nonadmitted amounts		10,656,040
13.	Statement value at end of current period (Line 11 minus Line 12)		12,984,838,883

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	81,074,526	82,319,913	83,816,899	81,213,986
Governments	2.	Canada	5,000,000	6,242,001	5,000,000	5,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	9,995,477	10,146,560	9,883,100	10,000,000
	4.	Totals	96,070,003	98,708,474	98,699,999	96,213,986
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	46,171,246	49,511,719	46,579,432	43,080,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	105,184,045	112,054,734	106,620,062	98,280,000
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	279,605,830	294,145,382	279,240,261	271,449,943
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	7,049,119,665	7,621,909,807	7,052,604,240	6,919,071,090
	9.	Canada	407,844,908	437,048,990	408,397,082	398,452,000
	10.	Other Countries	1,300,481,577	1,411,797,750	1,306,100,227	1,293,767,208
	11.	Totals	8,757,446,150	9,470,756,547	8,767,101,549	8,611,290,298
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	9,284,477,274	10,025,176,856	9,298,241,303	9,120,314,227
PREFERRED STOCKS	14.	United States	3,990,871	4,328,304	3,990,871	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	3,990,871	4,328,304	3,990,871	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	3,990,871	4,328,304	3,990,871	
COMMON STOCKS	20.	United States	12,487,666	12,487,666	12,354,410	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	435,327	435,327	140,401	
	23.	Totals	12,922,993	12,922,993	12,494,811	
Parent, Subsidiaries and Affiliates	24.	Totals	3,694,103,785	3,694,103,785	779,998,093	
	25.	Total Common Stocks	3,707,026,778	3,707,026,778	792,492,904	
	26.	Total Stocks	3,711,017,649	3,711,355,082	796,483,775	
	27.	Total Bonds and Stocks	12,995,494,923	13,736,531,938	10,094,725,078	

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	1,629,142	64,196,097	2,297,615	948,999	12,002,674	XXX	81,074,527	0.8	93,515,868	0.9	81,074,527	
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	1,629,142	64,196,097	2,297,615	948,999	12,002,674	XXX	81,074,527	0.8	93,515,868	0.9	81,074,527	
2. All Other Governments												
2.1 NAIC 1	9,995,477	5,000,000				XXX	14,995,477	0.1	14,981,093	0.1	14,995,477	
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	9,995,477	5,000,000				XXX	14,995,477	0.1	14,981,093	0.1	14,995,477	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	15,505,267	8,569,469	10,501,998	11,594,514		XXX	46,171,248	0.5	62,868,192	0.6	46,171,248	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	15,505,267	8,569,469	10,501,998	11,594,514		XXX	46,171,248	0.5	62,868,192	0.6	46,171,248	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	13,791,594	22,413,965	50,889,384	18,089,101		XXX	105,184,044	1.0	122,432,186	1.2	105,184,044	
4.2 NAIC 2						XXX			500,120	0.0		
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	13,791,594	22,413,965	50,889,384	18,089,101		XXX	105,184,044	1.0	122,932,306	1.2	105,184,044	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	9,254,760	68,152,600	62,039,601	112,986,785	24,839,174	XXX	277,272,920	2.8	260,465,787	2.6	277,272,920	
5.2 NAIC 2	78,144	355,117	554,209	1,262,531		XXX	2,250,001	0.0	2,250,000	0.0	2,250,001	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6	82,909					XXX	82,909	0.0	48,338	0.0	82,909	
5.7 Totals	9,415,813	68,507,717	62,593,810	114,249,316	24,839,174	XXX	279,605,830	2.8	262,764,125	2.6	279,605,830	

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	1,129,050,236	1,162,541,383	941,044,703	385,467,137	283,157,994	XXX	3,901,261,453	38.9	3,790,403,990	37.6	2,990,711,635	910,549,818
6.2 NAIC 2	373,077,582	2,427,592,600	1,784,599,395	280,451,206	143,569,132	XXX	5,009,289,915	50.0	5,341,754,822	53.0	4,114,821,147	894,468,768
6.3 NAIC 3	128,085,504	254,246,816	80,314,237	6,561,338		XXX	469,207,895	4.7	289,524,786	2.9	397,468,761	71,739,134
6.4 NAIC 4		14,188,810		255,654		XXX	14,444,464	0.1	18,410,983	0.2	14,444,464	
6.5 NAIC 5	1,548,358	2,278,227	29,885,302	1,751,759		XXX	35,463,646	0.4	79,806,892	0.8	4,409,904	31,053,742
6.6 NAIC 6		353,563				XXX	353,563	0.0			353,410	153
6.7 Totals	1,631,761,680	3,861,201,399	2,835,843,637	674,487,094	426,727,126	XXX	9,430,020,936	94.1	9,519,901,473	94.5	7,522,209,321	1,907,811,615
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		7,139,515				XXX	7,139,515	0.1				7,139,515
10.5 NAIC 5	5,612,220	52,376,959				XXX	57,989,179	0.6				57,989,179
10.6 NAIC 6						XXX						
10.7 Totals	5,612,220	59,516,474				XXX	65,128,694	0.6				65,128,694

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) 1,179,226,476	1,330,873,514	1,066,773,301	529,086,536	319,999,842		4,425,959,669	44.2	XXX	XXX	3,515,409,851	910,549,818
11.2 NAIC 2	(d) 373,155,726	2,427,947,717	1,785,153,604	281,713,737	143,569,132		5,011,539,916	50.0	XXX	XXX	4,117,071,148	894,468,768
11.3 NAIC 3	(d) 128,085,504	254,246,816	80,314,237	6,561,338			469,207,895	4.7	XXX	XXX	397,468,761	71,739,134
11.4 NAIC 4	(d)	21,328,325		255,654			21,583,979	0.2	XXX	XXX	14,444,464	7,139,515
11.5 NAIC 5	(d) 7,160,578	54,655,186	29,885,302	1,751,759			(c) 93,452,825	0.9	XXX	XXX	4,409,904	89,042,921
11.6 NAIC 6	(d) 82,909	353,563					(c) 436,472	0.0	XXX	XXX	436,319	153
11.7 Totals	1,687,711,193	4,089,405,121	2,962,126,444	819,369,024	463,568,974		(b) 10,022,180,756	100.0	XXX	XXX	8,049,240,447	1,972,940,309
11.8 Line 11.7 as a % of Col. 7	16.8	40.8	29.6	8.2	4.6		100.0	XXX	XXX	XXX	80.3	19.7
12. Total Bonds Prior Year												
12.1 NAIC 1	766,619,011	1,957,199,988	1,301,991,814	227,774,253	91,082,050		XXX	XXX	4,344,667,116	43.1	3,350,153,824	994,513,292
12.2 NAIC 2	515,437,708	2,455,096,753	2,106,790,202	185,761,142	81,419,137		XXX	XXX	5,344,504,942	53.0	4,402,523,217	941,981,725
12.3 NAIC 3	37,230,066	203,600,072	35,611,710	13,082,938			XXX	XXX	289,524,786	2.9	258,473,603	31,051,183
12.4 NAIC 4		11,957,782	6,453,201				XXX	XXX	18,410,983	0.2	18,410,983	
12.5 NAIC 5	429,203	57,612,994	21,624,909	139,786			XXX	XXX	(c) 79,806,892	0.8	79,806,892	
12.6 NAIC 6		48,338					XXX	XXX	(c) 48,338	0.0	48,338	
12.7 Totals	1,319,715,988	4,685,515,927	3,472,471,836	426,758,119	172,501,187		XXX	XXX	(b) 10,076,963,057	100.0	8,109,416,857	1,967,546,200
12.8 Line 12.7 as a % of Col. 9	13.1	46.5	34.5	4.2	1.7		XXX	XXX	100.0	XXX	80.5	19.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,029,368,840	1,024,422,762	825,707,316	431,970,100	203,940,833		3,515,409,851	35.1	3,350,153,824	33.2	3,515,409,851	XXX
13.2 NAIC 2	320,441,983	2,044,927,061	1,435,939,416	222,629,152	93,133,535		4,117,071,147	41.1	4,402,523,217	43.7	4,117,071,147	XXX
13.3 NAIC 3	97,242,150	213,351,037	80,314,237	6,561,338			397,468,762	4.0	258,473,603	2.6	397,468,762	XXX
13.4 NAIC 4		14,188,810		255,654			14,444,464	0.1	18,410,983	0.2	14,444,464	XXX
13.5 NAIC 5	1,548,358	1,109,788		1,751,757			4,409,903	0.0	79,806,892	0.8	4,409,903	XXX
13.6 NAIC 6	82,908	353,411					436,319	0.0	48,338	0.0	436,319	XXX
13.7 Totals	1,448,684,239	3,298,352,869	2,341,960,969	663,168,001	297,074,368		8,049,240,446	80.3	8,109,416,857	80.5	8,049,240,446	XXX
13.8 Line 13.7 as a % of Col. 7	18.0	41.0	29.1	8.2	3.7		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	14.5	32.9	23.4	6.6	3.0		80.3	XXX	XXX	XXX	80.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	149,857,636	306,450,752	241,065,985	97,116,436	116,059,009		910,549,818	9.1	994,513,292	9.9	XXX	910,549,818
14.2 NAIC 2	52,713,743	383,020,656	349,214,188	59,084,585	50,435,597		894,468,769	8.9	941,981,725	9.3	XXX	894,468,769
14.3 NAIC 3	30,843,354	40,895,779					71,739,133	0.7	31,051,183	0.3	XXX	71,739,133
14.4 NAIC 4		7,139,515					7,139,515	0.1			XXX	7,139,515
14.5 NAIC 5	5,612,220	53,545,398	29,885,302	2			89,042,922	0.9			XXX	89,042,922
14.6 NAIC 6	1	152					153	0.0			XXX	153
14.7 Totals	239,026,954	791,052,252	620,165,475	156,201,023	166,494,606		1,972,940,310	19.7	1,967,546,200	19.5	XXX	1,972,940,310
14.8 Line 14.7 as a % of Col. 7	12.1	40.1	31.4	7.9	8.4		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.4	7.9	6.2	1.6	1.7		19.7	XXX	XXX	XXX	XXX	19.7

(a) Includes $ 1,972,940,309 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 $ 736,783,872 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $ 919,610 ; 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	1,629,142	63,401,952	2,297,615			XXX	67,328,709	0.7	91,361,010	0.9	67,328,709	
1.02 Residential Mortgage-Backed Securities		794,145		948,999	12,002,674	XXX	13,745,818	0.1	2,154,858	0.0	13,745,818	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	1,629,142	64,196,097	2,297,615	948,999	12,002,674	XXX	81,074,527	0.8	93,515,868	0.9	81,074,527	
2. All Other Governments												
2.01 Issuer Obligations	9,995,477	5,000,000				XXX	14,995,477	0.1	14,981,093	0.1	14,995,477	
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	9,995,477	5,000,000				XXX	14,995,477	0.1	14,981,093	0.1	14,995,477	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	15,505,267	8,569,469	10,501,998	11,594,514		XXX	46,171,248	0.5	62,868,192	0.6	46,171,248	
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	15,505,267	8,569,469	10,501,998	11,594,514		XXX	46,171,248	0.5	62,868,192	0.6	46,171,248	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	13,791,594	22,413,965	50,889,384	18,089,101		XXX	105,184,044	1.0	122,932,306	1.2	105,184,044	
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	13,791,594	22,413,965	50,889,384	18,089,101		XXX	105,184,044	1.0	122,932,306	1.2	105,184,044	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	7,157,391	56,085,865	25,184,836	108,513,891	13,997,614	XXX	210,939,597	2.1	146,755,962	1.5	210,939,597	
5.02 Residential Mortgage-Backed Securities	2,258,422	12,421,852	37,408,974	5,735,425	10,841,560	XXX	68,666,233	0.7	116,008,163	1.2	68,666,233	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	9,415,813	68,507,717	62,593,810	114,249,316	24,839,174	XXX	279,605,830	2.8	262,764,125	2.6	279,605,830	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,626,798,745	3,835,302,411	2,828,663,095	648,947,439	351,196,038	XXX	9,290,907,728	92.7	9,313,495,987	92.4	7,485,976,924	1,804,930,804
6.02 Residential Mortgage-Backed Securities	4,962,935			21,612,753	19,700,057	XXX	46,275,745	0.5	22,128,068	0.2	36,232,397	10,043,348
6.03 Commercial Mortgage-Backed Securities						XXX			8,942,512	0.1		
6.04 Other Loan-Backed and Structured Securities		25,898,988	7,180,542	3,926,902	55,831,031	XXX	92,837,463	0.9	175,334,906	1.7		92,837,463
6.05 Totals	1,631,761,680	3,861,201,399	2,835,843,637	674,487,094	426,727,126	XXX	9,430,020,936	94.1	9,519,901,473	94.5	7,522,209,321	1,907,811,615
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	5,612,220	59,516,474				XXX	65,128,694	0.6				65,128,694
10.03 Totals	5,612,220	59,516,474				XXX	65,128,694	0.6				65,128,694
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,674,877,616	3,990,773,662	2,917,536,928	787,144,945	365,193,652	XXX	9,735,526,803	97.1	XXX	XXX	7,930,595,999	1,804,930,804
11.02 Residential Mortgage-Backed Securities	7,221,357	13,215,997	37,408,974	28,297,177	42,544,291	XXX	128,687,796	1.3	XXX	XXX	118,644,448	10,043,348
11.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04 Other Loan-Backed and Structured Securities		25,898,988	7,180,542	3,926,902	55,831,031	XXX	92,837,463	0.9	XXX	XXX		92,837,463
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	5,612,220	59,516,474				XXX	65,128,694	0.6	XXX	XXX		65,128,694
11.08 Totals	1,687,711,193	4,089,405,121	2,962,126,444	819,369,024	463,568,974		10,022,180,756	100.0	XXX	XXX	8,049,240,447	1,972,940,309
11.09 Line 11.08 as a % of Col. 7	16.8	40.8	29.6	8.2	4.6		100.0	XXX	XXX	XXX	80.3	19.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,287,293,941	4,593,708,053	3,414,854,156	335,751,681	120,786,719	XXX	XXX	XXX	9,752,394,550	96.8	7,883,324,570	1,869,069,980
12.02 Residential Mortgage-Backed Securities	25,828,660	65,665,634	23,464,928	16,827,692	8,504,175	XXX	XXX	XXX	140,291,089	1.4	140,291,089	
12.03 Commercial Mortgage-Backed Securities	505,864	1,599,632	1,777,409	5,059,607		XXX	XXX	XXX	8,942,512	0.1	8,942,512	
12.04 Other Loan-Backed and Structured Securities	6,087,523	24,542,608	32,375,343	69,119,139	43,210,293	XXX	XXX	XXX	175,334,906	1.7	76,858,686	98,476,220
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	1,319,715,988	4,685,515,927	3,472,471,836	426,758,119	172,501,187		XXX	XXX	10,076,963,057	100.0	8,109,416,857	1,967,546,200
12.09 Line 12.08 as a % of Col. 9	13.1	46.5	34.5	4.2	1.7		XXX	XXX	100.0	XXX	80.5	19.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,441,462,882	3,285,136,872	2,304,551,995	634,870,824	264,573,425	XXX	7,930,595,998	79.1	7,883,324,570	78.2	7,930,595,998	XXX
13.02 Residential Mortgage-Backed Securities	7,221,357	13,215,997	37,408,974	28,297,177	32,500,943	XXX	118,644,448	1.2	140,291,089	1.4	118,644,448	XXX
13.03 Commercial Mortgage-Backed Securities						XXX			8,942,512	0.1		XXX
13.04 Other Loan-Backed and Structured Securities						XXX			76,858,686	0.8		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	1,448,684,239	3,298,352,869	2,341,960,969	663,168,001	297,074,368		8,049,240,446	80.3	8,109,416,857	80.5	8,049,240,446	XXX
13.09 Line 13.08 as a % of Col. 7	18.0	41.0	29.1	8.2	3.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	14.5	32.9	23.4	6.6	3.0		80.3	XXX	XXX	XXX	80.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	233,414,734	705,636,790	612,984,933	152,274,121	100,620,227	XXX	1,804,930,805	18.0	1,869,069,980	18.5	XXX	1,804,930,805
14.02 Residential Mortgage-Backed Securities					10,043,348	XXX	10,043,348	0.1			XXX	10,043,348
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities		25,898,988	7,180,542	3,926,902	55,831,031	XXX	92,837,463	0.9	98,476,220	1.0	XXX	92,837,463
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	5,612,220	59,516,474				XXX	65,128,694	0.6			XXX	65,128,694
14.08 Totals	239,026,954	791,052,252	620,165,475	156,201,023	166,494,606		1,972,940,310	19.7	1,967,546,200	19.5	XXX	1,972,940,310
14.09 Line 14.08 as a % of Col. 7	12.1	40.1	31.4	7.9	8.4		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.4	7.9	6.2	1.6	1.7		19.7	XXX	XXX	XXX	XXX	19.7

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	17,617,833	17,617,833			
2. Cost of short-term investments acquired	18,994,244	18,994,244			
3. Accrual of discount	134,903	134,903			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	35,951,327	35,951,327			
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)	795,653	795,653			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	795,653	795,653			

(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 10, prior year)		244,896,349
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	75,049,175	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	145,584	75,194,759
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	62,393,780	
	3.2 Section 2, Column 19	(72,003,113)	(9,609,333)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		60,724,894
6.	Considerations received/(paid) on terminations, Section 2, Column 15		137,251,105
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)		233,955,564
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		233,955,564

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	233,955,567	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		233,955,567
4.	Part D, Section 1, Column 5	233,955,567	
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	233,955,567	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		233,955,567
10.	Part D, Section 1, Column 8	233,955,567	
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	437,329,512	148,578,987	288,750,525	
2. Cost of cash equivalents acquired	25,730,638,920	10,287,820,999	15,442,693,964	123,957
3. Accrual of discount	4,023,580	4,023,580		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	24,306	24,306		
6. Deduct consideration received on disposals	25,250,822,187	9,703,664,001	15,547,158,186	
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)	921,194,131	736,783,871	184,286,303	123,957
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	921,194,131	736,783,871	184,286,303	123,957

(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	51,455,732		28,371,614	28,371,614	1,267,479			(1,267,479)		2,085,153	3,028,107
PARKING LOT		GALVESTON	TX	12/01/1971	12/01/1971	84,893		25,004	25,004	1,164			(1,164)		1,835	2,669
PARKING LOT		GALVESTON	TX	02/01/1972	02/01/1972	89,329		58,670	58,670						4,306	6,262
PARKING LOT		GALVESTON	TX	12/01/1971	12/01/1971	140,352		140,352	140,352						10,302	14,980
PARKING LOT		GALVESTON	TX	12/01/1974	12/01/1974	50,872		32,614	32,614						2,394	3,481
PARKING LOT		GALVESTON	TX	08/01/1975	08/01/1975	124,581		75,426	75,426						5,536	8,050
PARKING LOT		GALVESTON	TX	12/01/1975	12/01/1975	39,125		25,000	25,000						1,835	2,668
LAND		GALVESTON	TX	12/01/1984	12/01/1984	93,829		93,829	93,829						6,887	10,014
PARKING LOT		GALVESTON	TX	05/01/1986	05/01/1986	365,063		112,067	112,067	4,700			(4,700)		8,226	11,961
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	231,747		125,985	125,985	3,744			(3,744)		9,248	13,446
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	64,013		37,439	37,439	941			(941)		2,940	3,996
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	99,874		50,871	50,871	1,735			(1,735)		5,174	5,429
PARKING LOT		GALVESTON	TX	09/01/1993	09/01/1993	242,905		125,484	125,484	4,403			(4,403)		9,211	13,393
OFFICE WAREHOUSE		GALVESTON	TX	11/01/1997	11/01/1997	1,237,080		464,973	464,973	26,786			(26,786)		34,130	49,627
PARKING LOT		GALVESTON	TX	07/01/1997	07/01/1997	25,591		25,591	25,591						1,878	2,731
OFFICE BUILDING		LEAGUE CITY	TX	04/01/2002	04/01/2002	18,190,038		10,754,009	10,754,009	716,066			(716,066)		789,362	1,147,777
OFFICE BUILDING		WHARTON	TX	12/01/1984	12/01/1984	193,153		38,282	38,282	4,292			(4,292)		2,810	4,086
0299999. Property occupied by the reporting entity - Administrative						72,728,177		40,557,209	40,557,209	2,031,310			(2,031,310)		2,981,227	4,328,677
0399999. Total Property occupied by the reporting entity						72,728,177		40,557,209	40,557,209	2,031,310			(2,031,310)		2,981,227	4,328,677
SHOPPING CENTER		BILOXI	MS	03/01/1967	07/23/2012	64,515,663		32,134,209	32,134,209	1,892,975			(1,892,975)		5,355,201	4,470,869
SHOPPING CENTER		KANSAS CITY	MO	03/01/1974	07/23/2012	11,761,747		7,112,925	7,112,925	395,188			(395,188)		1,619,673	125,120
RETAIL STORE		BALTIMORE	MD	11/01/1971	07/23/2012	83,763		50,500	50,500						216,000	1,315
HOTEL		LEAGUE CITY	TX	10/01/1988	09/14/2013	46,263,395		13,213,668	13,213,668	1,379,910			(1,379,910)		3,806,314	5,515,041
OFFICE BUILDING		SANTA CLARA	CA	12/01/1987	07/26/2012	21,219,892		11,135,358	11,135,358	846,610			(846,610)		2,183,896	353,093
COMMERCIAL		LEAGUE CITY	TX	12/01/1987	12/10/2012	1,352,473		225,611	225,611	21,251			(21,251)		105,145	148,111
OFFICE BUILDING		DENVER	CO	03/01/1988	07/23/2012	8,817,103		1,475,497	1,475,497	206,432			(206,432)		1,273,868	481,071
HEALTH CLUB		LEAGUE CITY	TX	10/01/1988	02/06/2013	21,118,485		8,948,788	8,948,788	619,576			(619,576)		2,677,198	3,381,203
OFFICE BUILDING		LEAGUE CITY	TX	12/01/1995	07/20/2012	12,207,089		4,025,585	4,025,585	508,235			(508,235)		917,233	1,456,634
OFFICE BUILDING		LEAGUE CITY	TX	12/01/1995	07/20/2012	10,870,460		3,654,951	3,654,951	457,172			(457,172)		799,300	1,289,291
OFFICE BUILDING		COSTA MESA	CA	06/01/1993	10/04/2012	12,811,198		6,340,109	6,340,109	385,761			(385,761)		2,511,054	820,219
OFFICE BUILDING		DALLAS	TX	09/30/2003	07/20/2012	31,163,014		14,941,508	14,941,508	1,607,062			(1,607,062)		5,501,247	3,741,272
OFFICE BUILDING		DUBLIN	OH	06/26/2009	11/16/2012	6,869,427		3,097,637	3,097,637	153,257			(153,257)		1,043,343	712,754
SHOPPING CENTER		SAN FRANCISCO	CA	12/31/2010	10/31/2012	25,199,017		19,504,695	19,504,695	952,782			(952,782)		4,182,962	1,453,982
SHOPPING CENTER		CONROE	TX	09/23/2013	09/23/2013	44,574,162		38,681,573	38,681,573	1,067,166			(1,067,166)		4,121,484	1,191,075
SHOPPING CENTER		LOGANVILLE	GA	10/08/2013	10/08/2013	30,125,251		25,004,321	25,004,321	793,299			(793,299)		2,449,189	629,527
OFFICE BUILDING		GREENWOOD VILLAGE	CO	11/20/2014	11/30/2014	19,466,477		15,400,004	15,400,004	699,185			(699,185)		1,932,456	1,121,688
LAND		BLOOMINGTON	IL	03/13/2015	11/21/2014	6,357,336		6,357,336	6,357,336						370,000	2,776
OFFICE BUILDING		DUBLIN	OH	03/17/2015	03/17/2015	8,218,223		6,353,005	6,353,005	452,206			(452,206)		1,796,144	933,144
OFFICE BUILDING		DAYTON	OH	04/28/2015	03/17/2015	15,052,479		12,290,220	12,290,220	824,337			(824,337)		1,959,604	1,278,984
OFFICE BUILDING		NAPLES	FL	07/31/2015	07/10/2015	25,239,214		21,887,564	21,887,564	668,318			(668,318)		2,624,718	981,737
OFFICE BUILDING		DENVER	CO	12/08/2015	12/29/2015	33,340,233		27,935,717	27,935,717	1,255,745			(1,255,745)		2,997,322	1,965,264
OFFICE BUILDING		FLORENCE	SC	03/31/2018	03/31/2018	8,559,613		4,371,899	4,371,899	155,378			(155,378)		713,023	572,713
OFFICE BUILDING		STERLING	VA	03/19/2019	03/19/2019	6,281,624		5,980,197	5,980,197	165,242			(165,242)		432,041	475,466
OFFICE BUILDING		EAGAN	MN	09/30/2019	09/30/2019	4,100,000		3,974,259	3,974,259	100,593			(100,593)		54,209	657,280
OFFICE BUILDING		FARMINGTON HILLS	MI	05/11/2020	05/11/2020	4,568,894		4,500,400	4,500,400	68,494			(68,494)		270,558	506,015
OFFICE BUILDING		GROVE CITY	OH	12/29/2020	12/29/2020	17,536,736		17,491,796	17,491,796	44,940			(44,940)		9,563	11,009
OFFICE BUILDING		SAN DIEGO	CA	12/07/2020	12/07/2020	4,104,138		4,097,673	4,097,673	6,469			(6,469)			78,515
0499999. Properties held for the production of income						501,777,105		320,187,005	320,187,005	15,727,583			(15,727,583)		51,922,744	34,355,168
OFFICE BUILDING		LISLE	IL	08/02/2018	08/02/2018	5,350,336		3,364,277	3,364,277							203,948
0599999. Properties held for sale						5,350,336		3,364,277	3,364,277							203,948
0699999 - Totals						579,855,618		364,108,491	364,108,491	17,758,893			(17,758,893)		54,903,971	38,887,793

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				13,370,138
OFFICE BUILDING	LEAGUE CITY	TX	04/01/2002	Various				1,421,987
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				406,405
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				100,734
OFFICE BUILDING	DENVER	CO	03/01/1988	Various				16,816
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				355,087
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				46,118
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				780,198
OFFICE BUILDING	COSTA MESA	CA	06/01/1993	Various				364,277
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				932,788
OFFICE BUILDING	DUBLIN	OH	06/26/2009	Various				131,575
SHOPPING CENTER	SAN FRANCISCO	CA	12/31/2010	Various				77,761
SHOPPING CENTER	CONROE	TX	09/23/2013	Various				1,409,921
SHOPPING CENTER	LOGANVILLE	GA	10/08/2013	Various				7,820
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				11,910
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				1,090,718
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				76,413
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				188,321
0199999. Acquired by Purchase								20,788,986
OFFICE BUILDING	FLORENCE	SC	03/31/2018	Transfer				183,564
OFFICE BUILDING	FARMINGTON HILLS	MI	05/11/2020	Various				4,568,893
OFFICE BUILDING	GROVE CITY	OH	12/29/2020	Various				17,536,736
OFFICE BUILDING	SAN DIEGO	CA	12/07/2020	Various				4,104,138
0299999. Acquired by Internal Transfer								26,393,331
0399999 - Totals								47,182,317

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
OFFICE BUILDING	DENVER	CO	03/31/2020				28,387	4,374			(4,374)		24,013			(24,013)	(24,013)		
OFFICE BUILDING	LEAGUE CITY	TX	03/31/2020				50,678	522			(522)		50,156			(50,156)	(50,156)		
SHOPPING CENTER	BILOXI	MS	05/31/2020				35,028	28,356			(28,356)		6,672			(6,672)	(6,672)		
HEALTH CLUB	LEAGUE CITY	TX	09/30/2020				30,308	17,427			(17,427)		12,881			(12,881)	(12,881)		
RETAIL	KENNER	LA	12/31/2020				5,355,552	112,110			(112,110)		5,243,443	4,878,735		(364,707)	(364,707)	352,755	10,784
RETAIL	TOMBALL	TX	12/31/2020				5,104,570	151,440			(151,440)		4,953,130	6,824,227		1,871,097	1,871,097	342,218	10,698
0199999. Property Disposed							10,604,523	314,229			(314,229)		10,290,295	11,702,962		1,412,668	1,412,668	694,973	21,482
0399999 - Totals							10,604,523	314,229			(314,229)		10,290,295	11,702,962		1,412,668	1,412,668	694,973	21,482

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	674,075		1,328				14,650,000	09/12/2011
1769501		FARMINGTON HILLS	MI		06/12/2003	5.750	2,610,858						4,700,000	03/09/2012
1770501		GREENVILLE	SC		10/30/2003	6.150	881,002		361				1,622,236	08/16/2012
1774501		BROADVIEW HEIGHTS	OH		12/15/2004	4.500	4,903,737		17,671				7,910,000	02/19/2004
1778501		SANTA CLARITA	CA		11/09/2005	4.500	3,703,577		1,038				7,610,000	11/18/2015
1778701		DAYTON	OH		11/21/2005	5.610	2,914,385		1,329				4,640,000	07/16/2013
1779301		HURST	TX		01/17/2006	4.500	1,968,220		2,758				2,615,000	09/16/2019
1781001		ROCHESTER	MI		09/28/2006	5.250	2,731,521		8,523				7,000,000	04/29/2014
1787001		ADDISON	IL		09/18/2008	5.000	8,269,444		33,333				14,400,000	07/21/2008
1790101		HUNTERSVILLE	NC		10/26/2009	4.250	11,148,953		6,058				20,510,000	09/13/2016
1790801		SANTA FE	NM		11/19/2009	4.500	16,727,285						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	5,815,459		19,231				43,500,000	07/10/2018
1792801		LAS VEGAS	NV		06/24/2010	4.500	3,412,421		5,081				8,200,000	02/18/2015
1796601		GRETNA	LA		01/25/2011	6.250	12,389,418		15,680				36,900,000	09/27/2010
1796602		GRETNA	LA		01/25/2011	5.400	9,929,114		33,180				36,900,000	09/27/2010
1798801		FRIENDSWOOD	TX		06/15/2011	6.000	4,526,115		2,781				7,850,000	05/18/2011
1799401		COTTONWOOD HEIGHTS	UT		07/28/2011	5.900	1,915,045		602				3,270,000	06/15/2011
1801301		SEATAC	WA		08/18/2009	4.600	29,355,038		195,852				61,900,000	09/09/2015
1801601		RALEIGH	NC		11/17/2011	5.650	3,301,537		1,033				6,170,400	11/08/2011
1803001		CHICAGO	IL		02/28/2012	5.600	369,605		578				4,600,000	01/27/2012
1803401		BLUE ASH	OH		05/02/2012	5.500	8,162,398		2,452				17,100,000	04/04/2012
1803402		BLUE ASH	OH		09/01/2020	6.000	6,565,900		2,350				17,100,000	04/04/2012
1804501		NEW ALBANY	OH		07/24/2012	5.600	6,900,114		2,401				13,400,000	05/14/2012
1804701		ROCK HILL	SC		07/30/2012	5.500	4,467,997		1,564				9,075,000	04/12/2012
1805001		MONTGOMERY	AL		09/10/2012	5.500	5,207,797		1,589				9,800,000	07/30/2012
1805101		SAVANNAH	GA		09/10/2012	5.500	8,558,551		2,612				15,400,000	07/18/2012
1805801		PONTIAC	MI		10/18/2012	5.500	945,109		414				4,000,000	09/19/2012
1805901		LA CANADA FLINTRIDGE	CA		10/23/2012	5.650	2,795,149		827				9,100,000	09/25/2012
1806601		ALPHARETTA	GA		11/13/2012	5.125	14,278,669		4,376				24,200,000	10/01/2012
1806701		KNOXVILLE	TN		11/14/2012	5.250	1,652,062		567				3,375,000	10/18/2012
1807401		PEWAUKEE	WI		12/13/2012	5.250	11,479,995		49,601				19,400,000	11/19/2012
1807601		SHILOH	IL		01/08/2013	5.000	2,923,839		1,006				6,800,000	10/31/2012
1807801		FENTON	MO		01/15/2013	3.950	9,070,940		2,912				20,000,000	12/14/2012
1808301		ROCHESTER HILLS	MI		02/26/2013	5.125	18,670,682		5,700				31,600,000	01/07/2013
1808401		PASADENA	TX	S	02/27/2013	4.500	6,743,399						16,025,000	03/23/2017
1808402		PASADENA	TX	S	07/24/2017	5.000	344,214		4,594				16,025,000	03/23/2017
1808801		SACRAMENTO	CA		04/10/2013	5.000	6,497,560		5,807				12,200,000	03/25/2013
1809901		HOUSTON	TX	S	06/26/2013	4.500	26,940,053		32,305				47,000,000	05/15/2013
1810101		DEKALB	IL		07/09/2013	5.500	4,300,599		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	6,356,826		10,034				12,200,000	05/23/2013
1810501		LIMA	OH		07/25/2013	5.000	5,165,013		1,728				11,200,000	07/08/2013
1810701		FORT LAUDERDALE	FL		07/30/2013	5.250	3,827,325		974				10,000,000	06/18/2013
1811001		AUSTIN	TX		08/20/2013	4.500	72,752,650		17,218				99,400,000	08/08/2013
1811401		ALBUQUERQUE	NM		09/12/2013	4.950	1,838,399		608				3,300,000	07/29/2013
1811501		LAS VEGAS	NV		09/17/2013	4.650	7,416,763		2,223				14,100,000	07/30/2013
1811601		LOS ANGELES	CA		09/18/2013	4.950	8,258,929		13,280				13,900,000	08/14/2013
1812501		SAN LUIS OBISPO	CA		11/04/2013	5.000	13,166,957		3,829				23,000,000	10/19/2013
1812901		SOUTH JORDAN	UT		11/22/2013	5.250	10,652,518		3,150				18,200,000	11/08/2013
1813201		KNOXVILLE	TN		12/06/2013	5.000	24,033,973		6,748				42,000,000	10/15/2013
1813202		KNOXVILLE	TN		12/06/2013	5.200	1,723,740						42,000,000	10/15/2013
1813401		FRESNO	CA		12/09/2013	5.000	5,098,854		6,164				6,300,000	11/25/2013
1813501		ALPHARETTA	GA		12/09/2013	5.250	3,016,061		889				5,300,000	11/05/2013
1813601		NOVI	MI		12/12/2013	5.000	4,764,829		1,458				8,800,000	11/08/2013
1813901		GAITHERSBURG	MD	S	12/17/2013	4.950	10,188,961		1,111				19,200,000	12/05/2013
1814001		DELAWARE	OH		01/16/2014	5.400	4,476,196		2,317				10,750,000	12/09/2013
1814301		VALENCIA	CA		04/03/2014	5.000	9,419,854		15,189				17,850,000	11/25/2013
1814701		INDIANAPOLIS	IN		05/21/2014	5.250	5,179,889		1,503				8,500,000	04/17/2014
1814801		SALT LAKE CITY	UT		06/03/2014	5.000	5,760,090		1,607				9,740,000	05/14/2014
1814901		SAN ANTONIO	TX		06/04/2014	5.500	3,913,477						21,800,000	03/19/2014

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
1814902		SAN ANTONIO	TX		08/23/2017	5.500	1,706,067		24,437				21,800,000	05/25/2017
1815001		LOUISVILLE	KY		06/05/2014	5.500	5,000,967		2,483				12,500,000	05/05/2014
1815101		ST LOUIS	MO		06/10/2014	5.250	39,526,864		255,889				62,308,000	05/14/2014
1815201		MEMPHIS	TN		06/16/2014	5.125	2,525,102		1,227				6,200,000	03/25/2014
1815301		RICHMOND	TX		06/25/2014	5.000	3,015,497						33,500,000	06/03/2014
1815501		WASHINGTON	DC		06/27/2014	4.750	42,426,725		31,171				66,800,000	05/29/2014
1816301		CINCINNATI	OH		09/29/2014	4.125	9,776,916		19,480				15,000,000	08/06/2014
1816401		CHARLOTTE	NC		10/02/2014	5.000	9,845,220		2,845				17,400,000	09/01/2014
1816601		MIAMI	FL		11/19/2014	4.625	26,021,558		20,369				41,300,000	11/10/2014
1816701		NAPA	CA		11/19/2014	5.250	1,423,500						1,900,000	10/08/2014
1817001		OMAHA	NE		12/09/2014	4.600	6,199,553		1,795				9,750,000	11/11/2014
1817101		LOGAN CITY	UT		12/09/2014	4.400	16,271,699		4,583				24,850,000	11/21/2014
1817201		ENGLEWOOD	CO		12/11/2014	4.375	11,453,416		6,928				17,600,000	12/05/2014
1817401		DULUTH	GA		12/16/2014	4.300	14,644,102		4,132				24,000,000	07/08/2014
1817601		FAIRVIEW	TN		12/08/2011	5.750	6,336,808		3,615				13,550,000	11/29/2011
1817801		JONESVILLE	SC		01/15/2015	4.250	27,742,848		20,887				41,700,000	12/01/2014
1817901		KNOXVILLE	TN		01/29/2015	4.375	3,401,293		1,064				6,220,000	01/05/2015
1818001		TERRE HAUTE	IN		02/05/2015	4.250	2,892,536		1,476				5,800,000	10/30/2014
1818101		RIVERTON	UT		02/10/2015	4.250	4,543,521		1,872				7,190,000	12/09/2014
1818301		HOUSTON	TX	S	02/24/2015	4.250	13,586,602		6,260				24,000,000	11/13/2014
1818302		HOUSTON	TX	S	02/24/2015	4.250	2,604,387						24,000,000	05/11/2017
1818303		HOUSTON	TX	S	04/13/2017	4.750	1,560,336		3,332				24,000,000	05/11/2017
1818501		RALEIGH	NC		03/16/2015	4.250	12,808,847		7,425				25,600,000	01/16/2015
1818601		LINTHICUM HEIGHTS	MD		04/01/2015	4.500	8,314,610		2,352				12,900,000	12/25/2014
1818901		FORT WORTH	TX		04/29/2015	4.500	6,953,397		1,993				16,370,000	10/09/2014
1819001		COLUMBUS	OH		11/08/2013	4.250	12,148,126		67,097				19,100,000	03/20/2015
1819002		COLUMBUS	OH		11/08/2013	5.250	520,974						19,100,000	03/20/2015
1819101		COLUMBUS	OH		11/08/2013	4.250	14,563,751		59,737				23,100,000	04/23/2015
1819102		COLUMBUS	OH		11/08/2013	5.250	601,769						23,100,000	04/23/2015
1819301		LIVERMORE	CA		05/21/2015	4.375	7,964,489		2,154				13,300,000	04/10/2015
1819401		THE WOODLANDS	TX		05/21/2015	4.500	2,409,161		743				6,500,000	03/24/2015
1819501		CONCORD	NC		05/26/2015	4.250	6,810,394		1,966				12,230,000	04/19/2015
1819701		SANDY SPRINGS	GA		06/11/2015	4.500	7,339,697		2,098				15,400,000	05/26/2015
1819801		HOUSTON	TX		06/18/2015	4.250	4,779,120		2,154				15,600,000	05/01/2015
1819901		AUSTIN	TX		06/19/2015	4.250	6,254,656		3,293				10,345,000	05/11/2015
1820001		CHARLESTON	IL		06/19/2015	4.000	3,686,195		1,139				6,650,000	04/13/2015
1820201		DALLAS	TX		06/24/2015	4.000	18,704,950		10,120				36,000,000	05/29/2015
1820301		DERBY	KS		06/24/2015	4.125	2,968,726		4,308				5,850,000	05/15/2015
1820501		DRAPER	UT		06/25/2015	4.000	19,850,194		11,104				28,400,000	05/06/2015
1820701		PARAMOUNT	CA		07/29/2015	4.250	13,062,312		3,999				30,200,000	06/16/2015
1820901		WALDORF	MD		08/17/2015	4.125	4,064,172		1,164				7,950,000	06/24/2015
1821101		WARRENVILLE	IL		09/01/2015	4.250	22,478,405		7,919				36,400,000	07/23/2015
1821301		HOUSTON	TX		09/01/2015	4.375	55,420,069		29,967				125,200,000	08/20/2015
1821401		TALLAHASSEE	FL		09/02/2015	4.500	3,548,386		803				6,680,000	06/17/2015
1821801		BROOKPARK	OH		09/30/2015	4.500	8,799,563		6,926				16,950,000	06/16/2015
1821901		HOUSTON	TX		09/30/2015	4.500	6,217,511		1,909				12,307,167	06/09/2015
1822001		COLLEGE PARK	GA		09/30/2015	4.500	13,020,730		3,997				26,000,000	06/11/2015
1822101		COPPELL	TX		09/30/2015	4.500	11,387,670		8,963				19,450,000	06/18/2015
1822301		CORALVILLE	IA		10/08/2015	4.250	34,612,527		12,143				51,400,000	10/01/2015
1822501		GLENDALE	CA		10/19/2015	4.750	22,163,462		5,507				38,918,920	09/09/2015
1822701		COLUMBUS	OH		08/29/2013	5.000	26,520,437						40,000,000	07/19/2013
1822702		COLUMBUS	OH		08/29/2013	7.000	3,637,370						40,000,000	07/19/2013
1822901		TINLEY PARK	IL		10/28/2015	4.500	4,118,030		1,585				8,052,640	07/30/2015
1823001		HOUSTON	TX	S	11/18/2015	4.250	8,078,297		3,156				12,000,000	09/24/2015
1823101		AGOURA HILLS	CA		12/01/2015	4.250	14,245,950		5,726				22,800,000	10/29/2015
1823201		DALLAS	TX		12/07/2015	4.600	10,539,345		2,392				19,830,000	12/04/2015
1823401		KOLOA	HI		01/14/2016	4.500	35,125,820		22,463				55,000,000	10/17/2015
1823501		LOUISVILLE	KY		01/28/2016	4.500	5,676,020		1,623				13,500,000	12/17/2015
1823601		ENGLEWOOD	CO		01/28/2016	4.250	30,743,423		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	23,407,199		6,187				40,000,000	02/01/2016

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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
1823901		LOS ANGELES	CA		03/15/2016	4.500	18,151,254		4,695				26,300,000	11/11/2015
1824001		LOS ANGELES	CA		03/15/2016	4.500	31,525,862		8,154				44,000,000	11/11/2015
1824201		DETROIT	MI		04/11/2016	4.500	6,768,430		3,705				10,900,000	03/08/2016
1824301		DEERFIELD	FL		04/12/2016	4.500	2,212,171		1,237				3,890,000	02/22/2016
1824401		DALLAS	TX		04/14/2016	4.375	22,470,375		5,947				35,300,000	02/08/2016
1824501		LOS ANGELES	CA		04/14/2016	4.750	31,592,350		16,310				49,700,000	04/05/2016
1824601		LOS ANGELES	CA		04/14/2016	4.750	17,232,191		8,896				24,650,000	04/05/2016
1824701		PALM BEACH GARDENS	FL		04/20/2016	4.000	7,017,287		18,396				13,950,000	03/01/2016
1824801		MINNEAPOLIS	MN		04/27/2016	4.500	4,652,588		1,301				10,200,000	03/09/2016
1825001		POOLER	GA		05/13/2016	4.250	24,003,605		7,698				37,000,000	04/01/2016
1825401		CINCINNATI	OH		08/03/2016	4.500	37,512,832		9,815				53,500,000	06/23/2016
1825701		CARLSBAD	CA		08/25/2016	4.500	9,920,253		2,695				18,900,000	06/18/2016
1825801		OGDEN	UT		08/29/2016	4.500	9,378,265		2,444				13,200,000	06/30/2016
1825901		MILWAUKEE	WI		09/15/2016	4.500	12,365,507		3,408				19,700,000	09/12/2016
1826001		SAN JOSE	CA	S	09/26/2016	4.500	18,234,936		56,695				36,500,000	09/21/2016
1826101		BEDFORD	TX		09/29/2016	4.900	28,884,625		59,334				40,470,000	09/28/2016
1826201		LEXINGTON	KY		10/11/2016	4.000	12,988,429		14,254				19,500,000	08/23/2016
1826601		MANDEVILLE	LA		11/17/2016	4.250	12,277,933		38,035				19,020,000	10/24/2016
1826701		FORT WORTH	TX		11/17/2016	4.500	11,853,942		3,260				26,210,000	10/20/2016
1826801		LAGUNA BEACH	CA		12/06/2016	4.500	9,850,988		2,579				15,000,000	10/21/2016
1827001		BROOKFIELD	WI		12/13/2016	4.500	9,293,859		5,018				15,100,000	10/26/2016
1827301		NAPERVILLE	IL		12/16/2016	4.375	22,568,677		12,399				37,050,000	11/21/2016
1827401		DRAPER	UT		12/16/2016	4.500	22,667,781		11,789				32,000,000	11/19/2016
1827601		LEHI	UT		03/15/2017	4.750	20,653,633		10,750				29,100,000	02/24/2017
1827701		MURFREESBORO	TN	S	03/28/2017	4.250	23,308,325		23,700				32,600,000	03/08/2017
1827801		IRVINE	CA		03/30/2017	4.750	44,909,231		69,510				71,300,000	02/21/2017
1827901		SAN ANTONIO	TX		04/26/2017	6.000	1,650,000						7,800,000	01/30/2017
1828001		KANSAS CITY	MO		04/27/2017	4.750	15,173,000		12,000				21,000,000	03/30/2017
1828201		ROCKVILLE	MD		05/10/2017	4.750	27,910,167		14,000				40,800,000	04/14/2017
1828401		COLUMBIA	SC		05/23/2017	4.750	10,108,009		2,750				16,800,000	04/12/2017
1828501		GILBERT	AZ		05/24/2017	4.500	13,561,415		10,393				19,500,000	04/26/2017
1828601		DRAPER	UT		05/25/2017	4.750	21,214,617		11,000				31,500,000	04/26/2017
1828701		PHOENIX	AZ		06/09/2017	4.750	8,386,009		20,828				12,700,000	03/31/2017
1828901		BIRMINGHAM	MI		06/15/2017	4.950	19,375,935		3,500				29,460,000	05/25/2017
1829001		LINONIA	MI		06/20/2017	4.750	4,127,595		2,250				10,700,000	05/18/2017
1829101		SUFFOLK	VA		06/23/2017	4.750	25,778,788		9,821				40,400,000	05/17/2017
1829201		SCOTTSDALE	AZ		06/29/2017	4.625	55,179,746		15,000				82,000,000	06/01/2017
1829301		HAYWARD	CA		07/06/2017	4.375	4,033,367		11,000				6,600,000	05/23/2017
1829801		WOODLAND HILLS	CA		07/13/2017	4.250	15,448,478		16,837				22,500,000	06/13/2017
1830101		KNOXVILLE	TN		08/30/2017	4.750	6,336,052		1,713				9,385,000	08/11/2017
1830201		NAPERVILLE	IL	S	08/30/2017	4.000	20,042,615		53,750				39,000,000	05/31/2017
1830301		LEHI	UT		09/26/2017	4.625	24,277,403		12,500				37,600,000	07/31/2017
1830501		PHOENIX	AZ	S	05/01/2015	3.500	18,438,808		24,613				30,200,000	03/05/2015
1830601		PHOENIX	AZ	S	05/01/2015	3.500	19,049,055		24,917				28,900,000	03/05/2015
1830701		SPRING	TX	S	10/25/2017	4.250	21,617,874		43,484				49,400,000	10/31/2017
1831001		RINCON	GA		11/14/2017	4.750	6,051,240		1,625				12,450,000	08/04/2017
1831101		FARMINGTON HILLS	MI		11/16/2017	4.750	6,298,781		3,500				11,500,000	10/23/2017
1831401		HUTCHINS	TX		11/21/2017	4.500	22,204,580		18,000				32,700,000	10/31/2017
1831501		HOUSTON	TX		12/04/2017	4.700	45,150,351		102,000				75,000,000	11/06/2017
1831601		NASHVILLE	TN		12/12/2017	4.250	8,650,303		6,637				13,625,000	11/14/2017
1831602		NASHVILLE	TN		03/30/2020	4.250	2,943,057		3,636				13,625,000	11/14/2017
1831701		DUBLIN	OH		12/13/2017	4.950	28,913,000		43,500				40,440,000	10/12/2017
1831901		MOUNT LAUREL	NJ		12/14/2017	4.500	17,784,778		72,000				30,500,000	12/06/2017
1832001		NORTH SALT LAKE	UT		12/19/2017	4.750	6,731,165		1,804				9,700,000	12/04/2017
1832301		WEST ALLIS	WI	S	02/06/2018	4.500	10,157,087		20,406				17,000,000	01/25/2018
1832401		LOS ALTOS	CA	S	02/08/2018	4.250	18,165,625		91,862				31,450,000	01/05/2018
1832402		LOS ALTOS	CA	S	08/05/2019	4.250	4,895,637		35,540				31,450,000	01/05/2018
1832601		SPRING	TX		10/16/2014	5.250	13,236,454						24,500,000	06/20/2014
1832701		SPRING	TX		10/16/2014	5.250	17,078,869						32,000,000	06/20/2014
1832801		NEW YORK	NY		03/06/2018	4.250	20,181,004		10,600				33,200,000	02/01/2018
1832901		SOUTH JORDAN	UT		03/20/2018	4.750	38,416,684		20,550				56,300,000	02/07/2018

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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
1833101		AMERICAN CANYON	CA		07/26/2016	5.000	26,036,538						41,870,000	07/15/2016
1833201		PLANO	TX		04/05/2018	4.750	41,394,378		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	6,986,016		3,550				12,700,000	03/02/2018
1833401		MILWAUKEE	WI		04/12/2018	4.750	11,472,208		11,500				19,000,000	04/05/2018
1833501		SANTA MONICA	CA		05/10/2018	5.000	5,150,517		22,000				11,000,000	03/01/2018
1833601		SCOTTSDALE	AZ		05/30/2018	4.950	59,301,875		59,750				97,800,000	04/23/2018
1833801		GEORGETOWN	TX		06/18/2018	4.950	26,150,179		26,350				41,700,000	06/12/2018
1834001		NEW CANEY	TX		04/08/2016	4.850	55,499,472		54,738				115,420,000	02/17/2016
1834101		BRADENTON	FL		08/30/2018	5.125	22,510,850		123,765				43,260,000	07/24/2018
1834201		COLORADO SPRINGS	CO		08/30/2018	5.125	14,135,150		154,235				36,810,000	07/24/2018
1834301		WAUKESA	WI		09/12/2018	4.500	7,393,668		14,926				10,020,000	08/10/2018
1834401		SAVANAH	GA		09/25/2018	4.950	15,538,900		7,800				23,400,000	09/04/2018
1834501		BOISE	ID		09/27/2018	5.000	16,236,158		8,150				25,500,000	09/14/2018
1834601		PLANO	TX	S	09/28/2018	4.500	1,898,802						22,800,000	12/13/2008
1834701		CINCINNATI	OH		10/15/2018	4.500	7,457,188		23,700				11,700,000	07/15/2018
1834801		PROVO	UT		10/15/2018	5.000	35,703,887		51,429				48,000,000	09/17/2018
1834901		DRAPER	UT		10/17/2018	5.000	26,833,723		6,750				39,000,000	10/02/2018
1835001		MIAMI BEACH	FL		10/30/2018	5.000	41,335,729		20,750				63,000,000	10/22/2018
1835101		WEST ALLIS	WI	S	12/12/2018	4.500	6,801,547		13,688				12,530,000	11/16/2018
1835201		CARY	NC		09/02/2015	5.250	18,169,144						26,100,000	03/09/2015
1835301		NAPA	CA		08/18/2016	5.125	64,510,952		183,393				143,600,000	02/19/2016
1835401		LEHI	UT		05/29/2019	4.800	26,093,562		16,375				36,600,000	05/08/2019
1835501		HOUSTON	TX		09/13/2017	5.000	28,853,627						47,000,000	07/28/2017
1835601		DUBLIN	OH		07/01/2019	4.750	31,828,000		48,000				45,900,000	04/16/2019
1835701		COLUMBUS	OH		09/25/2019	4.500	15,422,292		3,875				20,900,000	08/09/2019
1835801		WALTON	KY		10/07/2019	4.500	14,393,847		39,692				34,370,000	09/17/2019
1835802		WALTON	KY		10/07/2019	4.750	2,650,000						34,370,000	09/17/2019
1835901		PHOENIX	AZ	S	10/23/2019	3.750	10,098,827		6,682				13,500,000	09/18/2019
1836001		TEMPE	AZ		10/29/2019	4.500	16,924,208		8,500				23,780,000	09/26/2019
1836101		TEXAS CITY	TX		11/07/2019	4.000	11,698,857		16,857				16,550,000	05/10/2019
1836201		HAZELWOOD	MO		11/20/2019	3.500	42,139,188		127,953				70,220,000	08/27/2019
1836202		SAUGET	IL		11/20/2019	6.000	16,385,296		16,451				70,220,000	08/27/2019
1836301		AMERICAN FORK	UT		12/05/2019	3.900	10,751,400		5,400				19,500,000	11/08/2019
1836401		AURORA	CO		12/11/2019	4.625	48,769,801		15,278				69,000,000	10/22/2019
1836501		NEW BRAUNFELS	TX		12/16/2019	3.900	27,942,833		12,833				42,000,000	12/10/2019
1836601		GREENSBORO	NC		12/17/2019	4.000	22,442,058		14,758				30,600,000	12/05/2019
1836701		DENVER	CO		10/28/2016	5.000	33,700,000						80,100,000	08/01/2016
1836801		STERLING	VA		12/19/2014	5.500	35,082,894		118,082				83,300,000	10/13/2014
1836901		CHICAGO	IL	S	02/13/2020	3.500	25,734,888		29,138				34,600,000	01/21/2020
1837001		CENTRALIA	WA		03/04/2020	3.900	31,926,000		6,000				69,000,000	01/08/2020
1837101		BUFORD	GA		03/10/2020	3.950	9,057,215		1,537				12,500,000	12/31/2019
1837201		BELLEVUE	NE		03/12/2020	3.900	11,148,200		4,200				16,000,000	02/12/2020
1837301		HOUSTON	TX		10/18/2016	5.000	35,356,788						55,600,000	09/06/2016
1837401		GREENFIELD	IN		05/14/2020	3.750	22,831,875		20,625				34,750,000	05/12/2020
1837402		GREENFIELD	IN		05/14/2020	6.000	8,336,861		6,011				34,750,000	05/12/2020
1837501		JEFFERSONVILLE	IN		06/10/2020	4.000	7,772,398		15,885				16,200,000	05/27/2020
1837502		JEFFERSONVILLE	IN		06/10/2020	6.000	4,193,750						16,200,000	05/27/2020
1837601		LOS ANGELES	CA		06/18/2020	3.750	13,825,890		2,917				36,500,000	04/23/2020
1837701		GROVEPORT	OH		09/15/2020	4.000	11,173,484		5,669				17,100,000	08/31/2020
1837702		GROVEPORT	OH		09/15/2020	6.000	5,441,399		1,832				17,100,000	08/31/2020
1837801		PINOLE	CA		09/24/2020	3.950	6,458,510		271				11,300,000	05/27/2020
1837901		PLANO	TX		09/29/2020	4.250	14,782,500		7,500				27,560,000	08/28/2020
1838001		PHILADELPHIA	PA	S	10/06/2020	3.750	11,192,711		3,806				24,300,000	09/28/2020
1838101		LAKE FOREST	IL		10/19/2020	4.125	25,338,341		1,771				43,000,000	09/10/2020
1838201		GREENVILLE	TX		11/05/2020	3.750	2,238,493						3,300,000	09/27/2020
1838301		LEMONT	IL		11/09/2020	3.875	6,726,200						10,500,000	10/27/2020
1838401		RUSKIN	FL		11/23/2020	3.950	4,162,568						6,000,000	09/03/2020
1838501		BELLEVILLE	NJ		12/09/2020	3.950	7,462,500						10,775,000	12/01/2020
1838601		GLENVIEW	IL		12/15/2020	3.500	41,292,500						66,075,000	10/13/2020
1838701		FORT WORTH	TX		12/29/2020	4.250	59,700,000						129,000,000	12/11/2020

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
318201		HOUSTON	TX		10/23/2012	5.750	23,640,240						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	13,492,933						73,575,000	03/02/2017
318501		SAN ANTONIO	TX	S	12/13/2012	5.750	6,020,282						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	8,623,876						14,000,000	04/25/2014
321101		SAN ANTONIO	TX	S	06/05/2015	4.750	33,533,779		72,359				52,130,000	03/12/2015
321401		DALLAS	TX	S	06/29/2015	5.000	21,710,389		50,958				46,200,000	02/04/2015
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	45,385,648						90,000,000	08/09/2015
322601		LOS ANGELES	CA		03/24/2016	4.950	14,389,062						24,800,000	12/01/2015
322801		MCKINNEY	TX	S	05/03/2016	5.000	29,117,825						50,800,000	05/16/2016
322901		MARIETTA	GA	S	05/05/2016	5.000	39,347,332		2,143				67,800,000	02/04/2016
322902		MARIETTA	GA	S	11/10/2017	5.000	749,314		1,646				67,800,000	02/04/2016
323001		MAUI	HI	S	06/03/2016	5.000	21,274,135		162,408				116,350,000	03/21/2016
323302		LIVERMORE	CA	S	03/13/2020	4.900	2,238,317						74,180,000	06/16/2016
323601		SOUTH JORDAN	UT		08/17/2016	4.750	33,148,722						51,800,000	04/07/2016
324201		EDGERTON	KS	S	10/27/2016	5.000	12,125,541						36,700,000	10/06/2016
324401		WILMER	TX	S	11/10/2016	4.750	12,729,382						21,800,000	08/30/2016
324601		DENVER	CO	S	12/15/2016	4.750	8,932,025		20,413				16,400,000	11/28/2016
324701		SALT LAKE CITY	UT		02/09/2017	4.750	34,511,656						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	74,346,547						139,000,000	03/31/2017
325401		KAPOLEI	HI	S	07/27/2017	4.750	51,420,000		46,240				78,500,000	05/08/2017
325601		VINEYARD	UT		08/01/2017	4.750	37,500,000		93,750				77,000,000	03/06/2017
326101		SAN ANTONIO	TX		10/23/2017	5.000	7,446,570						20,220,000	09/07/2017
326201		LAS VEGAS	NV		12/11/2017	4.750	43,059,480						67,900,000	09/25/2017
326301		GONZALES	LA		12/14/2017	5.000	19,326,600		35,871				32,200,000	05/09/2017
326401		BEAUMONT	CA		01/25/2018	4.750	15,912,577		25,920				22,780,000	12/24/2017
326501		COLUMBUS	OH		04/02/2018	5.000	18,671,643		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	13,500,000		33,750				19,400,000	04/19/2018
326801		SAN ANTONIO	TX	S	06/19/2018	4.750	16,700,719		117,251				33,500,000	10/15/2019
326802		SAN ANTONIO	TX	S	10/28/2019	4.750	1,349,706		14,791				33,500,000	10/15/2019
326901		MORENO VALLEY	CA	S	09/21/2018	5.250	21,302,145		122,835				53,400,000	08/22/2018
327001		LONE TREE	CO		10/09/2018	5.250	22,859,445		153,333				39,500,000	08/23/2018
327201		SOUTH JORDAN	UT		11/15/2018	5.000	45,000,000		206,250				60,300,000	10/22/2018
327301		PHOENIX	AZ	S	11/27/2018	5.000	22,166,000		110,830				34,100,000	11/20/2018
327401		CYPRESS	TX		11/28/2018	5.000	20,410,222		181,092				45,800,000	11/21/2018
327402		CYPRESS	TX		11/28/2018	7.000	10,442,558		34,925				45,800,000	11/21/2018
327501		RICHMOND	TX		12/04/2018	5.000	26,598,129		331,305				78,680,000	12/03/2018
327502		RICHMOND	TX		12/04/2018	7.000	4,948,592		23,615				78,680,000	12/03/2018
327601		TUCSON	AZ	S	02/13/2019	5.000	9,275,797		22,750				21,800,000	01/14/2019
327701		SAN ANTONIO	TX	S	02/27/2019	5.500	11,024,473		113,000				25,800,000	01/29/2019
327801		LEHI	UT		03/15/2019	5.500	35,434,104		212,500				74,000,000	02/25/2019
328001		COLLEGE STATION	TX	S	05/29/2019	5.000	14,084,968		223,300				51,820,000	05/21/2019
328101		OREM	UT		05/30/2019	5.500	50,826,064		222,686				109,000,000	04/23/2019
328201		WEST JORDAN	UT		08/13/2019	5.000	19,429,541		125,487				60,000,000	07/19/2019
328301		MCKINNEY	TX	S	09/11/2019	5.250	6,347,495		223,500				54,500,000	08/07/2019
328401		SPARTANBURG	SC	S	10/08/2019	5.500	9,883,246		45,564				17,600,000	08/13/2019
328501		GREER	SC	S	10/08/2019	5.500	2,985,892		185,699				28,000,000	08/13/2019
328801		CONROE	TX		12/04/2019	5.000	13,117,222		198,977				41,400,000	09/03/2019
328802		CONROE	TX		12/04/2019	6.000	7,294,987		13,484				41,400,000	09/03/2019
328901		PHOENIX	AZ		03/18/2020	4.500	4,696,654		105,619				70,200,000	02/20/2020
329001		STEVENSON RANCH	CA		05/06/2020	4.750	6,877,000		18,083				33,500,000	11/11/2019
329101		PROVO	UT		05/28/2020	4.750	8,978,034		10,186				22,000,000	02/24/2020
329201		PORT WENTWORTH	GA		06/04/2020	4.500	19,267,548		88,872				105,000,000	12/19/2019
329401		SALT LAKE CITY	UT	S	07/08/2020	5.000	4,899,384		31,150				34,000,000	06/22/2020

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
329501		CHINO	CA	S	10/15/2020	4.750	2,401,248		7,361				42,290,000	09/10/2020
329601		Richmond	TX	S	11/19/2020	5.000	(542,895)						57,950,000	10/12/2020
328601		Salt Lake City	UT		10/29/2019	5.000	(353,103)		264,828				96,300,000	10/01/2019
328701		Salt Lake City	UT		10/29/2019	5.000	(342,069)		256,552				100,700,000	09/16/2019
329301		San Antonio	TX		06/29/2020	4.500	(251,374)		69,826				51,400,000	05/05/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							4,690,799,786		8,201,447				10,127,074,363	XXX
0899999. Total Mortgages in good standing							4,690,799,786		8,201,447				10,127,074,363	XXX
1804801		TAMPA	FL		07/30/2012	5.750	9,921,055		17,857				15,850,000	05/29/2012
1813001		LAS VEGAS	NV		12/05/2013	5.000	42,878,805		215,157				58,400,000	10/22/2013
1821001		NEW ORLEANS	LA	S	08/18/2015	4.500	48,084,556		60,667				66,000,000	06/23/2015
323301		LIVERMORE	CA	S	07/06/2016	4.900	38,399,167		151,250				74,180,000	06/16/2016
1399999. Restructured mortgages - Commercial mortgages-all other							139,283,583		444,931				214,430,000	XXX
1699999. Total - Restructured Mortgages							139,283,583		444,931				214,430,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
1810901		HOUSTON	TX		08/15/2013	4.600	5,167,857		1,515				8,900,000	06/28/2013
1812601		LAS VEGAS	NV		11/06/2013	18.000	9,230,385						15,800,000	08/01/2013
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							14,398,241		1,515				24,700,000	XXX
3299999. Total - Mortgages in the process of foreclosure							14,398,241		1,515				24,700,000	XXX
3399999 - Totals							4,844,481,610		8,647,894				10,366,204,363	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
1790803	SANTA FE	NM		07/30/2018	5.000		1,740,384	43,500,000
1803402	BLUE ASH	OH		09/01/2020	6.000	6,563,550		17,100,000
1807801	FENTON	MO		01/15/2013	3.950		493,888	20,000,000
1813901	GAITHERSBURG	MD	S	12/17/2013	4.950		394,281	19,200,000
1814902	SAN ANTONIO	TX		08/23/2017	5.500		199,910	21,800,000
1830501	PHOENIX	AZ	S	05/01/2015	3.500		49,390	30,200,000
1830601	PHOENIX	AZ	S	05/01/2015	3.500		49,325	28,900,000
1831602	NASHVILLE	TN		03/30/2020	4.250	2,985,000		13,625,000
1832402	LOS ALTOS	CA	S	08/05/2019	4.250		2,942,640	31,450,000
1835802	WALTON	KY		07/15/2020	4.750	2,650,000		34,370,000
1836901	CHICAGO	IL	S	02/13/2020	3.500	25,705,750		34,600,000
1837001	CENTRALIA	WA		03/04/2020	3.900	31,920,000		69,000,000
1837101	BUFORD	GA		03/10/2020	3.950	9,201,938		12,500,000
1837201	BELLEVUE	NE		03/12/2020	3.900	11,144,000		16,000,000
1837401	GREENFIELD	IN		05/14/2020	3.750	22,811,250		34,750,000
1837402	GREENFIELD	IN		05/14/2020	6.000	8,330,850		34,750,000
1837501	JEFFERSONVILLE	IN		06/10/2020	4.000	7,606,648	149,865	16,200,000
1837502	JEFFERSONVILLE	IN		06/10/2020	6.000	4,193,750		16,200,000
1837601	LOS ANGELES	CA		06/18/2020	3.750	13,965,000		36,500,000
1837701	GROVEPORT	OH		09/15/2020	4.000	11,167,816		17,100,000
1837702	GROVEPORT	OH		09/15/2020	6.000	5,439,568		17,100,000
1837801	PINOLE	CA		09/24/2020	3.950	6,483,750		11,300,000
1837901	PLANO	TX		09/29/2020	4.250	14,775,000		27,560,000
1838001	PHILADELPHIA	PA	S	10/06/2020	3.750	11,188,905		24,300,000
1838101	LAKE FOREST	IL		10/19/2020	4.125	25,372,500		43,000,000
1838201	GREENVILLE	TX		11/05/2020	3.750	2,243,050		3,300,000
1838301	LEMONT	IL		11/09/2020	3.875	6,726,200		10,500,000
1838401	RUSKIN	FL		11/23/2020	3.950	4,162,568		6,000,000
1838501	BELLEVILLE	NJ		12/09/2020	3.950	7,462,500		10,775,000
1838601	GLENVIEW	IL		12/15/2020	3.500	41,292,500		66,075,000
1838701	FORT WORTH	TX		12/29/2020	4.250	59,700,000		129,000,000
321101	SAN ANTONIO	TX	S	06/05/2015	4.750		1,688,696	52,130,000
323001	MAUI	HI	S	06/03/2016	5.000		9,352,813	116,350,000
323302	LIVERMORE	CA	S	03/13/2020	4.900	2,238,317		74,180,000
325601	VINEYARD	UT		08/01/2017	4.750		10,146,635	77,000,000
326101	SAN ANTONIO	TX		10/23/2017	5.000		2,461,645	20,220,000
326401	BEAUMONT	CA		01/25/2018	4.750		3,207,133	22,780,000
326501	COLUMBUS	OH		04/02/2018	5.000		1,014,148	28,800,000
326701	DRAPER	UT		06/14/2018	5.000		1,480,559	19,400,000
326801	SAN ANTONIO	TX	S	06/19/2018	4.750		2,021,805	33,500,000
326802	SAN ANTONIO	TX	S	10/28/2019	4.750		1,279,488	33,500,000
326901	MORENO VALLEY	CA	S	09/21/2018	5.250		18,849,364	53,400,000
327001	LONE TREE	CO		10/09/2018	5.250		10,088,092	39,500,000
327201	SOUTH JORDAN	UT		11/15/2018	5.000		13,621,555	60,300,000
327301	PHOENIX	AZ	S	11/27/2018	5.000		11,797,077	34,100,000
327401	CYPRESS	TX		11/28/2018	5.000		4,910,266	45,800,000
327501	RICHMOND	TX		12/04/2018	5.000		10,368,501	78,680,000
327601	TUCSON	AZ	S	02/13/2019	5.000		7,211,539	21,800,000
327701	SAN ANTONIO	TX	S	02/27/2019	5.500		6,584,241	25,800,000
327801	LEHI	UT		03/15/2019	5.500		25,828,411	74,000,000
327901	VERNON	CA	S	04/11/2019	5.000		2,422,999	12,075,000
328001	COLLEGE STATION	TX	S	05/29/2019	5.000		14,419,918	51,820,000
328101	OREM	UT		05/30/2019	5.500		29,881,540	109,000,000
328201	WEST JORDAN	UT		08/13/2019	5.000		19,638,686	60,000,000
328301	MCKINNEY	TX	S	09/11/2019	5.250		6,757,245	54,500,000
328401	SPARTANBURG	SC	S	10/08/2019	5.500		8,118,144	17,600,000
328501	GREER	SC	S	10/08/2019	5.500		3,156,116	28,000,000
328801	CONROE	TX		12/04/2019	5.000		13,299,618	41,400,000
328802	CONROE	TX		12/04/2019	6.000		2,411,500	41,400,000
328901	PHOENIX	AZ		03/18/2020	4.500	(792,143)	5,383,179	70,200,000
329001	STEVENSON RANCH	CA		05/06/2020	4.750	3,811,422	3,047,495	33,500,000
329101	PROVO	UT		05/28/2020	4.750	(142,600)	9,110,449	22,000,000
329201	PORT WENTWORTH	GA		06/04/2020	4.500	(639,880)	19,818,556	105,000,000
329401	SALT LAKE CITY	UT	S	07/08/2020	5.000	(373,800)	5,242,033	34,000,000
329501	CHINO	CA	S	10/15/2020	4.750	1,220,865	1,173,023	42,290,000

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
807001	MELROSE PARK	IL		04/29/2020	3.625	3,900,000		
320701	CIBOLO	TX	S	04/22/2015	5.000		(11,544)	9,200,000
329301	San Antonio	TX		06/29/2020	4.500	(321,200)		51,400,000
329601	Richmond	TX	S	11/19/2020	5.000	(542,895)		57,950,000
1807401	PEWAUKEE	WI		12/13/2012	5.250		(119,246)	19,400,000
1809901	HOUSTON	TX	S	06/26/2013	4.500		(71,071)	47,000,000
1814901	SAN ANTONIO	TX		06/04/2014	5.500		(10,901)	21,800,000
1799201	MILWAUKEE	WI		07/19/2011	4.500		(10,000)	4,240,070
1804601	BEAVERCREEK	OH		07/30/2012	5.500		(25,000)	16,790,000
1815101	ST LOUIS	MO		06/10/2014	5.250		(255,889)	62,308,000
0599999. Mortgages in good standing - Commercial mortgages-all other						351,450,178	291,308,501	2,820,768,070
0899999. Total Mortgages in good standing						351,450,178	291,308,501	2,820,768,070
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						351,450,178	291,308,501	2,820,768,070

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					
1768801	BATTLE CREEK	MI		05/12/2003	07/01/2020	2,135,585		7,038			7,038		2,044,478	2,142,623			
1775001	CHESTERFIELD	VA	S	12/01/2004	09/25/2020	3,609,428							3,188,247	3,609,428			
1778401	ALLEN	TX		11/09/2005	12/01/2020	128,392							10,986	128,392			
1783801	BAYTOWN	TX	S	10/10/2007	05/04/2020	5,341,593		8,407			8,407		5,350,000	5,350,000			
1794701	NILES	MI		10/07/2010	01/23/2020	8,253,717		2,299			2,299		8,231,595	8,256,016			
1795301	SUMTER	SC		11/01/2010	11/10/2020	359,638		1,366			1,366		33,695	361,004			
1795801	TAYLORSVILLE	UT		12/02/2010	09/24/2020	2,915,648							2,837,660	2,915,648			
1799201	MILWAUKEE	WI		07/19/2011	03/17/2020	2,734,302		10,000			10,000		2,710,782	2,734,302			
1800101	MILLSBORO	DE		09/28/2011	10/05/2020	7,639,831		4,504			4,504		7,375,398	7,644,336			
1804601	BEAVERCREEK	OH		07/30/2012	12/08/2020	10,445,403		25,000			25,000		10,237,783	10,445,403			
1807101	CINCINNATI	OH		12/11/2012	07/16/2020	9,103,040		9,123			9,123		8,819,940	9,112,163			
1812301	SOUTHFIELD	MI		10/24/2013	02/25/2020	6,716,590		7,546			7,546		6,689,513	6,724,136			
1813701	SAN FRANCISCO	CA		12/16/2013	07/28/2020	5,533,799		6,456			6,456		5,440,157	5,540,256			
1815701	ST. CHARLES	IL		07/30/2014	05/28/2020	7,599,906		5,262			5,262		7,480,272	7,605,168			
1815801	HOUSTON	TX		08/01/2014	12/23/2020	6,459,799		8,312			8,312		6,298,399	6,468,111			
1818401	NORTH LOGAN	UT		02/26/2015	11/18/2020	4,037,741		5,847			5,847		3,933,195	4,043,588			
1818402	NORTH LOGAN	UT		05/12/2016	11/18/2020	886,357		2,376			2,376		868,407	888,733			
1820101	BOTHELL	WA		06/22/2015	06/01/2020	3,854,399		6,013			6,013		3,809,610	3,860,411			
1822201	PHOENIX	AZ	S	10/01/2015	05/15/2020	14,840,058		31,997			31,997		14,704,458	14,872,056			
1822202	PHOENIX	AZ	S	04/04/2019	05/15/2020	561,547		3,453			3,453		565,000	565,000			
1822401	FARMERS BRANCH	TX	S	10/13/2015	11/02/2020	14,966,356		33,644			33,644		15,000,000	15,000,000			
1822601	CINCINNATI	OH		10/23/2015	03/05/2020	6,526,616		10,616			10,616		6,505,992	6,537,232			
1824101	BLAINE	MN		03/22/2016	12/29/2020	31,690,421		181,823			181,823		31,082,236	31,872,244			
1824102	BLAINE	MN		03/22/2016	12/29/2020	9,931,487							9,931,487	9,931,487			
1825101	LOS ANGELES	CA		06/14/2016	07/31/2020	62,536,313		191,763			191,763		61,845,351	62,728,076			
1825301	SACRAMENTO	CA		07/21/2016	11/30/2020	17,694,570		123,717			123,717		17,367,071	17,818,287			
1830401	PHOENIX	AZ	S	10/16/2017	09/10/2020	15,833,683		46,317			46,317		15,880,000	15,880,000			
1830801	GEORGETOWN	TX	S	10/26/2017	12/29/2020	7,002,000		82,800			82,800		6,932,495	7,084,801			
1830901	CULVER CITY	CA		11/03/2017	07/31/2020	25,457,558		167,442			167,442		25,625,000	25,625,000			
1831201	VALLEY PARK	MO	S	11/17/2017	12/29/2020	6,269,436		76,147			76,147		6,209,943	6,345,583			
1831301	LEANDER	TX	S	11/17/2017	12/29/2020	6,924,596		84,104			84,104		6,858,886	7,008,700			
320701	CIBOLO	TX	S	04/22/2015	12/29/2020	4,655,263		11,544			11,544		4,539,794	4,655,263			
322001	MURPHY	TX	S	10/22/2015	12/29/2020	4,747,014		17,889			17,889		4,650,858	4,764,904			
324001	KANSAS CITY	MO		09/09/2016	02/28/2020	6,989,066		1,544			1,544		6,965,792	6,990,610			
325101	AUSTIN	TX		06/07/2017	12/29/2020	7,718,694							7,548,921	7,718,694			
325102	AUSTIN	TX		06/07/2017	12/29/2020	2,224,883							2,224,883	2,224,883			
325501	PEARLAND	TX	S	07/27/2017	03/03/2020	4,568,900		6,100			6,100		4,575,000	4,575,000			
325901	AUSTIN	TX		10/10/2017	01/29/2020	28,214,701		185,715			185,715		28,350,636	28,400,416			
326001	FT MYERS	FL		10/17/2017	10/23/2020	5,956,295		34,000			34,000		5,880,698	5,990,295			
326002	FT MYERS	FL		10/15/2018	10/23/2020	7,248,292		51,708			51,708		7,300,000	7,300,000			
327901	VERNON	CA	S	04/11/2019	10/01/2020	4,350,389		121,815			121,815		6,895,203	6,895,203			
0199999. Mortgages closed by repayment						384,663,311		1,573,689			1,573,689		382,799,819	388,613,455			
1766601	SUMMERVILLE	SC		02/21/2002		1,319,424							646,676	646,676			
1769501	FARMINGTON HILLS	MI		06/12/2003		2,724,005							113,146	113,146			
1770501	GREENVILLE	SC		10/30/2003		964,757							84,115	84,115			
1774501	BROADVIEW HEIGHTS	OH		12/15/2004		5,033,117							147,051	147,051			
1778501	SANTA CLARITA	CA		11/09/2005		3,813,063							110,525	110,525			
1778701	DAYTON	OH		11/21/2005		3,014,760							101,703	101,703			
1779301	HURST	TX		01/17/2006		1,975,788							10,325	10,325			
1781001	ROCHESTER	MI		09/28/2006		3,020,572							297,574	297,574			
1790101	HUNTERSVILLE	NC		10/26/2009		11,301,425							158,530	158,530			
1790801	SANTA FE	NM		11/19/2009		17,235,271							507,986	507,986			
1792801	LAS VEGAS	NV		06/24/2010		3,517,026							109,686	109,686			
1796601	GRETNA	LA		01/25/2011		12,849,540							475,802	475,802			
1796602	GRETNA	LA		01/25/2011		10,214,820							318,886	318,886			
1798801	FRIENDSWOOD	TX		06/15/2011		4,577,710							54,376	54,376			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011		1,986,732							72,289	72,289			
1801301	SEATAC	WA		08/18/2009		29,348,141							188,956	188,956			
1801601	RALEIGH	NC		11/17/2011		3,424,124							123,620	123,620			
1803001	CHICAGO	IL		02/28/2012		647,221							278,194	278,194			

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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					
1803401	BLUE ASH	OH		05/02/2012		8,207,092							47,146	47,146			
1804501	NEW ALBANY	OH		07/24/2012		7,343,245							445,532	445,532			
1804701	ROCK HILL	SC		07/30/2012		4,732,597							266,164	266,164			
1804801	TAMPA	FL		07/30/2012		10,085,141							181,944	181,944			
1805001	MONTGOMERY	AL		09/10/2012		5,389,419							183,211	183,211			
1805101	SAVANNAH	GA		09/10/2012		8,857,029							301,090	301,090			
1805801	PONTIAC	MI		10/18/2012		1,054,108							109,412	109,412			
1805901	LA CANADA FLINTRIDGE	CA		10/23/2012		3,147,431							353,109	353,109			
1806601	ALPHARETTA	GA		11/13/2012		14,788,417							514,124	514,124			
1806701	KNOXVILLE	TN		11/14/2012		1,747,920							96,424	96,424			
1807401	PEWAUKEE	WI		12/13/2012		11,956,997							407,357	407,357			
1807601	SHILOH	IL		01/08/2013		3,094,949							172,116	172,116			
1807801	FENTON	MO		01/15/2013		9,025,452							451,312	451,312			
1808301	ROCHESTER HILLS	MI		02/26/2013		19,322,707							657,726	657,726			
1808401	PASADENA	TX	S	02/27/2013		6,996,515							253,115	253,115			
1808402	PASADENA	TX	S	07/24/2017		347,842							8,223	8,223			
1808801	SACRAMENTO	CA		04/10/2013		6,740,460							248,708	248,708			
1810101	DEKALB	IL		07/09/2013		4,404,053							109,316	109,316			
1810401	COLLEGE PARK	GA		07/18/2013		6,704,416							357,624	357,624			
1810501	LIMA	OH		07/25/2013		5,474,666							311,381	311,381			
1810701	FORT LAUDERDALE	FL		07/30/2013		3,947,628							121,277	121,277			
1811401	ALBUQUERQUE	NM		09/12/2013		1,938,003							100,211	100,211			
1811501	LAS VEGAS	NV		09/17/2013		7,630,216							215,676	215,676			
1811601	LOS ANGELES	CA		09/18/2013		8,505,678							260,030	260,030			
1812501	SAN LUIS OBISPO	CA		11/04/2013		13,304,458							141,330	141,330			
1812601	LAS VEGAS	NV		11/06/2013		9,253,958							23,574	23,574			
1812901	SOUTH JORDAN	UT		11/22/2013		10,996,513							347,145	347,145			
1813201	KNOXVILLE	TN		12/06/2013		24,768,151							740,926	740,926			
1813202	KNOXVILLE	TN		12/06/2013		1,775,741							52,002	52,002			
1813401	FRESNO	CA		12/09/2013		5,179,586							86,897	86,897			
1813501	ALPHARETTA	GA		12/09/2013		3,112,762							97,590	97,590			
1813601	NOVI	MI		12/12/2013		4,951,927							188,556	188,556			
1814001	DELAWARE	OH		01/16/2014		4,900,463							426,584	426,584			
1814301	VALENCIA	CA		04/03/2014		9,711,150							306,486	306,486			
1814701	INDIANAPOLIS	IN		05/21/2014		5,340,177							161,791	161,791			
1814801	SALT LAKE CITY	UT		06/03/2014		5,942,202							183,719	183,719			
1814901	SAN ANTONIO	TX		06/04/2014		4,360,420							436,042	436,042			
1814902	SAN ANTONIO	TX		08/23/2017		1,671,810							190,091	190,091			
1815001	LOUISVILLE	KY		06/05/2014		5,444,242							445,758	445,758			
1815101	ST LOUIS	MO		06/10/2014		40,494,787							967,923	967,923			
1815201	MEMPHIS	TN		06/16/2014		2,666,987							143,112	143,112			
1815301	RICHMOND	TX		06/25/2014		3,899,276							883,779	883,779			
1816301	CINCINNATI	OH		09/29/2014		9,909,767							152,331	152,331			
1816401	CHARLOTTE	NC		10/02/2014		10,147,952							305,577	305,577			
1816601	MIAMI	FL		11/19/2014		26,250,328							249,139	249,139			
1817001	OMAHA	NE		12/09/2014		6,397,776							200,019	200,019			
1817101	LOGAN CITY	UT		12/09/2014		16,761,507							494,391	494,391			
1817201	ENGLEWOOD	CO		12/11/2014		11,567,686							121,198	121,198			
1817401	DULUTH	GA		12/16/2014		15,090,253							450,283	450,283			
1817601	FAIRVIEW	TN		12/08/2011		6,562,035							228,842	228,842			
1817801	JONESVILLE	SC		01/15/2015		28,117,082							395,121	395,121			
1817901	KNOXVILLE	TN		01/29/2015		3,570,151							169,921	169,921			
1818001	TERRE HAUTE	IN		02/05/2015		2,986,858							95,798	95,798			
1818101	RIVERTON	UT		02/10/2015		4,691,157							149,507	149,507			
1818301	HOUSTON	TX	S	02/24/2015		13,966,219							385,877	385,877			
1818302	HOUSTON	TX	S	02/24/2015		2,672,921							68,534	68,534			
1818303	HOUSTON	TX	S	04/13/2017		1,595,253							38,249	38,249			
1818501	RALEIGH	NC		03/16/2015		13,221,083							419,662	419,662			
1818601	LINTHICUM HEIGHTS	MD		04/01/2015		8,440,088							127,829	127,829			
1818901	FORT WORTH	TX		04/29/2015		7,151,864							200,460	200,460			

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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					
1819001	COLUMBUS	OH		11/08/2013		12,311,463							230,434	230,434			
1819002	COLUMBUS	OH		11/08/2013		575,412							54,437	54,437			
1819101	COLUMBUS	OH		11/08/2013		14,658,869							154,854	154,854			
1819102	COLUMBUS	OH		11/08/2013		635,926							34,157	34,157			
1819301	LIVERMORE	CA		05/21/2015		8,181,152							218,816	218,816			
1819401	THE WOODLANDS	TX		05/21/2015		2,524,754							116,336	116,336			
1819501	CONCORD	NC		05/26/2015		7,009,247							200,818	200,818			
1819701	SANDY SPRINGS	GA		06/11/2015		7,566,542							228,944	228,944			
1819801	HOUSTON	TX		06/18/2015		5,295,156							518,189	518,189			
1819901	AUSTIN	TX		06/19/2015		6,413,450							162,087	162,087			
1820001	CHARLESTON	IL		06/19/2015		3,867,914							182,859	182,859			
1820201	DALLAS	TX		06/24/2015		19,231,555							536,725	536,725			
1820301	DERBY	KS		06/24/2015		3,062,261							97,843	97,843			
1820501	DRAPER	UT		06/25/2015		20,450,136							611,045	611,045			
1820701	PARAMOUNT	CA		07/29/2015		13,687,862							629,548	629,548			
1820901	WALDORF	MD		08/17/2015		4,193,799							130,791	130,791			
1821001	NEW ORLEANS	LA	S	08/18/2015		48,384,345							360,455	360,455			
1821101	WARRENVILLE	IL		09/01/2015		22,598,223							127,737	127,737			
1821301	HOUSTON	TX		09/01/2015		56,887,770							1,497,668	1,497,668			
1821401	TALLAHASSEE	FL		09/02/2015		3,803,222							255,639	255,639			
1821801	BROOKPARK	OH		09/30/2015		8,848,754							56,118	56,118			
1821901	HOUSTON	TX		09/30/2015		6,255,368							39,766	39,766			
1822001	COLLEGE PARK	GA		09/30/2015		13,100,011							83,277	83,277			
1822101	COPPELL	TX		09/30/2015		11,451,330							72,623	72,623			
1822501	GLENDALE	CA		10/19/2015		22,764,079							606,125	606,125			
1822701	COLUMBUS	OH		08/29/2013		26,711,887							191,450	191,450			
1822702	COLUMBUS	OH		08/29/2013		3,658,075							20,705	20,705			
1822901	TINLEY PARK	IL		10/28/2015		4,173,051							56,606	56,606			
1823001	HOUSTON	TX	S	11/18/2015		8,308,771							233,630	233,630			
1823101	AGOURA HILLS	CA		12/01/2015		14,680,743							440,519	440,519			
1823201	DALLAS	TX		12/07/2015		10,850,657							313,704	313,704			
1823401	KOLOA	HI		01/14/2016		35,400,658							297,302	297,302			
1823501	LOUISVILLE	KY		01/28/2016		5,929,244							254,846	254,846			
1823601	ENGLEWOOD	CO		01/28/2016		31,606,816							880,466	880,466			
1823801	PLAINFIELDS	IN		03/08/2016		24,056,665							655,652	655,652			
1823901	LOS ANGELES	CA		03/15/2016		18,258,063							111,504	111,504			
1824001	LOS ANGELES	CA		03/15/2016		31,711,373							193,665	193,665			
1824201	DETROIT	MI		04/11/2016		6,829,047							64,323	64,323			
1824301	DEERFIELD	FL		04/12/2016		2,276,231							65,298	65,298			
1824401	DALLAS	TX		04/14/2016		23,046,487							582,059	582,059			
1824501	LOS ANGELES	CA		04/14/2016		31,762,768							186,728	186,728			
1824601	LOS ANGELES	CA		04/14/2016		17,325,146							101,852	101,852			
1824701	PALM BEACH GARDENS	FL		04/20/2016		7,188,806							189,915	189,915			
1824801	MINNEAPOLIS	MN		04/27/2016		4,788,412							137,126	137,126			
1825001	POOLER	GA		05/13/2016		24,634,242							638,335	638,335			
1825401	CINCINNATI	OH		08/03/2016		38,430,942							927,925	927,925			
1825701	CARLSBAD	CA		08/25/2016		10,055,700							138,141	138,141			
1825801	OGDEN	UT		08/29/2016		9,607,803							231,981	231,981			
1825901	MILWAUKEE	WI		09/15/2016		12,713,262							351,163	351,163			
1826001	SAN JOSE	CA	S	09/26/2016		18,590,518							412,278	412,278			
1826101	BEDFORD	TX		09/29/2016		29,497,460							672,169	672,169			
1826201	LEXINGTON	KY		10/11/2016		13,364,052							389,877	389,877			
1826601	MANDEVILLE	LA		11/17/2016		12,391,059							151,161	151,161			
1826701	FORT WORTH	TX		11/17/2016		12,212,476							361,794	361,794			
1826801	LAGUNA BEACH	CA		12/06/2016		9,930,860							82,452	82,452			
1827001	BROOKFIELD	WI		12/13/2016		9,547,694							258,853	258,853			
1827301	NAPERVILLE	IL		12/16/2016		23,196,606							640,329	640,329			
1827401	DRAPER	UT		12/16/2016		23,204,704							548,712	548,712			
1827601	LEHI	UT		03/15/2017		21,117,212							474,329	474,329			
1827701	MURFREESBORO	TN	S	03/28/2017		23,644,700							360,075	360,075			

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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					
1827801	IRVINE	CA		03/30/2017		45,091,775							252,054	252,054			
1828401	COLUMBIA	SC		05/23/2017		10,369,974							264,715	264,715			
1828501	GILBERT	AZ		05/24/2017		13,669,437							118,415	118,415			
1828601	DRAPER	UT		05/25/2017		21,685,157							481,540	481,540			
1828701	PHOENIX	AZ		06/09/2017		8,587,950							222,770	222,770			
1828901	BIRMINGHAM	MI		06/15/2017		19,863,879							491,443	491,443			
1829001	LIVONIA	MI		06/20/2017		4,242,432							117,087	117,087			
1829101	SUFFOLK	VA		06/23/2017		25,985,230							216,263	216,263			
1829201	SCOTTSDALE	AZ		06/29/2017		56,624,536							1,459,790	1,459,790			
1829301	HAYWARD	CA		07/06/2017		4,132,230							109,863	109,863			
1829801	WOODLAND HILLS	CA		07/13/2017		15,829,459							397,818	397,818			
1830101	KNOXVILLE	TN		08/30/2017		6,497,242							162,903	162,903			
1830201	NAPERVILLE	IL	S	08/30/2017		20,172,781							183,915	183,915			
1830301	LEHI	UT		09/26/2017		24,813,145							548,242	548,242			
1830701	SPRING	TX	S	10/25/2017		21,615,172							40,782	40,782			
1831001	RINCON	GA		11/14/2017		6,202,374							152,759	152,759			
1831101	FARMINGTON HILLS	MI		11/16/2017		6,531,628							236,347	236,347			
1831401	HUTCHINS	TX		11/21/2017		22,768,226							581,646	581,646			
1831501	HOUSTON	TX		12/04/2017		47,068,563							2,020,212	2,020,212			
1831601	NASHVILLE	TN		12/12/2017		8,829,535							185,869	185,869			
1831602	NASHVILLE	TN		03/30/2020									45,579	45,579			
1831901	MOUNT LAUREL	NJ		12/14/2017		17,778,000							65,222	65,222			
1832001	NORTH SALT LAKE	UT		12/19/2017		6,898,255							168,893	168,893			
1832601	SPRING	TX		10/16/2014		13,358,777							122,323	122,323			
1832701	SPRING	TX		10/16/2014		17,234,749							155,881	155,881			
1832801	NEW YORK	NY		03/06/2018		20,342,028							171,624	171,624			
1832901	SOUTH JORDAN	UT		03/20/2018		39,344,582							948,447	948,447			
1833101	AMERICAN CANYON	CA		07/26/2016		26,640,365							603,827	603,827			
1833301	SAN DIEGO	CA		04/05/2018		7,070,121							87,655	87,655			
1833501	SANTA MONICA	CA		05/10/2018		5,250,735							122,218	122,218			
1834101	BRADENTON	FL		08/30/2018		23,124,646							737,561	737,561			
1834201	COLORADO SPRINGS	CO		08/30/2018		22,424,808							8,443,892	8,443,892			
1834301	WAUKESA	WI		09/12/2018		7,405,784							27,042	27,042			
1834601	PLANO	TX	S	09/28/2018		3,439,469							1,540,667	1,540,667			
1834701	CINCINNATI	OH		10/15/2018		7,617,223							183,736	183,736			
1834801	PROVO	UT		10/15/2018		35,695,714							43,256	43,256			
1834901	DRAPER	UT		10/17/2018		26,872,313							45,339	45,339			
1835201	CARY	NC		09/02/2015		18,290,452							121,308	121,308			
1835501	HOUSTON	TX		09/13/2017		29,002,065							148,438	148,438			
1835701	COLUMBUS	OH		09/25/2019		15,461,896							43,479	43,479			
1836401	AURORA	CO		12/11/2019		49,750,000							995,476	995,476			
1836801	STERLING	VA		12/19/2014		35,074,876							110,065	110,065			
1837101	BUFORD	GA		03/10/2020									146,261	146,261			
1837301	HOUSTON	TX		10/18/2016		35,682,976							326,188	326,188			
1837601	LOS ANGELES	CA		06/18/2020									142,027	142,027			
1837801	PINOLE	CA		09/24/2020									25,511	25,511			
1838101	LAKE FOREST	IL		10/19/2020									35,929	35,929			
1838201	GREENVILLE	TX		11/05/2020									4,557	4,557			
318201	HOUSTON	TX		10/23/2012		23,809,028							168,788	168,788			
318204	HOUSTON	TX		05/05/2016		13,615,591							122,659	122,659			
318501	SAN ANTONIO	TX	S	12/13/2012		6,166,865							146,583	146,583			
320001	SCHAUMBURG	IL	S	05/15/2014		8,692,951							69,075	69,075			
321401	DALLAS	TX	S	06/29/2015		21,786,109							126,677	126,677			
322501	HONOLULU	HI		12/18/2015		45,754,588							368,940	368,940			
322601	LOS ANGELES	CA		03/24/2016		14,472,068							83,006	83,006			
322801	MCKINNEY	TX	S	05/03/2016		29,898,670							780,845	780,845			
323601	SOUTH JORDAN	UT		08/17/2016		33,396,767							248,045	248,045			
324201	EDGERTON	KS	S	10/27/2016		22,732,500							10,606,959	10,606,959			
324401	WILMER	TX	S	11/10/2016		13,076,121							346,739	346,739			
324701	SALT LAKE CITY	UT		02/09/2017		35,200,000							688,344	688,344			

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					
325001	SPRING	TX		04/27/2017		75,300,000							953,453	953,453			
326201	LAS VEGAS	NV		12/11/2017		44,000,000							940,520	940,520			
326401	BEAUMONT	CA		01/25/2018		12,966,947							287,423	287,423			
326901	MORENO VALLEY	CA	S	09/21/2018		2,605,946							276,000	276,000			
327501	RICHMOND	TX		12/04/2018		27,296,058							11,397,736	11,397,736			
327502	RICHMOND	TX		12/04/2018		6,493,334							1,568,356	1,568,356			
0299999. Mortgages with partial repayments						2,841,348,957							91,908,910	91,908,910			
807001	MELROSE PARK	IL		04/29/2020									3,900,000	3,900,000			
0399999. Mortgages disposed													3,900,000	3,900,000			
1794001	FARMINGTON HILLS	MI		08/12/2010		4,558,338		1,192			1,192		4,511,796	4,559,529			
1832101	SAN DIEGO	CA		01/17/2018		4,091,153		12,985			12,985		4,104,138	4,104,138			
0499999. Mortgages transferred						8,649,490		14,177			14,177		8,615,934	8,663,667			
0599999 - Totals						3,234,661,758		1,587,866			1,587,866		487,224,663	493,086,032			

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		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	2,500,123	2,500,123		(977,064)				3,148,522		
	Mineral interest - Roaring Fork		Gulf of Mexico	LA	Roaring Fork Field		04/17/2003		9,071,000								50,340		
	Mineral interest - Escambia		Escambia	AL	Escambia		12/15/2005		10,486,325	3,935,070	3,935,070		(648,681)				828,236		
0199999. Oil and Gas Production - Unaffiliated									39,098,493	6,435,193	6,435,193		(1,625,745)				4,027,098		XXX
	Mineral Rights 0015 - Connable		Duval County	TX	Connable		01/01/1992										57,914		
	Mineral Rights 0163 - Conn		Polk County	TX	Conn		12/31/2005										3,632		
	Mineral Rights 0164 - Culp		Lea County	NM	Culp		01/01/1992												
	Mineral Rights 0183 - Blount		Oklahoma County		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										298,506		
	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														
	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										5,005		
	Mineral Rights 0205 - Sequitor		Houston County	TX	Sequitor-Hondo Aughinbough A-2												193		
	Mineral Rights 0208 - Cinco		Atascosa County	TX	Cinco Simmons Tract												15,626		
	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										31,363		
	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										40		
	Mineral Rights 0217 - Interstate		Parker County	CO	Interstate		01/31/2011												
	Mineral Rights 0218 - Etoco		Houston County	TX	Etoco		01/31/2011										7,359		
	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												925,596		
	Mineral Rights 0221 - SWEPI		Ward County	TX	SWEPI/Shell HT&C RR												123,668		
	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										27,454		
	Mineral Rights 1250 - Frost		Wise City	TX	Frost Sunbarger		01/30/2009												
	Mineral Rights 1312 - Yaborough		Ward Counties	TX	Yarborough		10/01/1985										909,491		
	Mineral Rights 1314 - Townshire		Bryan	TX	Townshire Minerals		10/01/1985										951		
	Mineral Rights 1315 - ASL		Las Animas County	CO	ASL Mineral														
	Mineral Rights 1329 - Bravo		Various	NM	Bravo Dome		08/14/2001										1,003,458		
	Mineral Rights 1400 Chesapeake		Canadian County	OK	Chesapeake Operating, LLC														
	Mineral Rights 1401 - DCP Midstream		Canadian County	CO	DCP Midstream, LP														
	Mineral Rights 1402 - Taylor Operating		Cleveland County	OK	Taylor Operating Company, LLC												43		
	Mineral Rights 1403 - Red Bluff		Canadian County	OK	Red Bludd Resources LLC												291		
	Mineral Rights 1404 - Stable Energy		Canadian County	OK	Stable Energy Resources														
	Mineral Rights 1405 - Superior Pipeline		Canadian County	OK	Superior Pipeline Co.												6,037		
	Mineral Rights 1406 - Unit Petroleum		Oklahoma County	OK	Unit Petrioleum Company												376		
	Mineral Rights 1407 - United Production		Canadian County	OK	United Production Co.												6,824		
	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, NAIC Designation Modifier and SVO 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																	3,423,827		XXX
	TCCL 1 McMillan Eagle Partners, L.P.		Houston	TX	TCCL 1 McMillan Eagle Partners L.P.		02/26/2018		3,192,800	3,192,800	3,192,800		3,200				288,000		
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated									3,192,800	3,192,800	3,192,800		3,200				288,000		XXX
	IHOP Secured		Glendale	CA	IHOP		01/06/2005		8,891,551	729,851	729,851	(63,518)					(245,315)		
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated									8,891,551	729,851	729,851	(63,518)					(245,315)		XXX
	LOC to ANTAC, Inc.		Galveston	TX	ANTAC, Inc.		07/01/2018												
	LOC to American National Holdings, Inc.		Galveston	TX	ANH		01/01/2013												
	LOC to American National Life Insurance Company of Texas		Galveston	TX	ANTEX		07/01/2020												
	LOC to Garden State Life Insurance Company		Galveston	TX	GARDEN		07/01/2020												
	LOC to Standard Life Insurance Company		Galveston	TX	SLAICO		07/01/2020												
	LOC to American National Property & Casualty Company of Lousiana		Galveston	TX	ANPLA		10/15/2020												
	LOC to American National Property & Casualty Company		Galveston	TX	ANPAC		07/01/2020												
	LOC to American National General Insurance Company		Galveston	TX	ANGIC		07/01/2020												
	LOC to Pacific Property and Casualty Company		Galveston	TX	PACIFIC	1.	09/01/2017												
	LOC to American National Lloyd's Insurance Company		Galveston	TX	LLOYDS		07/01/2020												
	LOC to American National Life Insurance Company of New York		Galveston	TX	ANICONY		06/30/2020												
	LOC to Farm Family Casualty		Galveston	TX	FFC		06/30/2020												
	LOC to United Farm Family		Galveston	TX	UFF		06/30/2020		7,434,162	7,434,162	7,434,162				84,162		84,162		
	LOC to Alternative Benefit Management		Galveston	TX	ABM		09/01/2020												
	LOC to American National County Mutual Insurance Company		Galveston	TX	ANCMIC		09/01/2020		501,827	501,827	501,827				1,827		1,827		
	LOC to American National Administrator		Galveston	TX	ANA		09/01/2020												
	LOC to ANICO Financial Services, Inc.		Galveston	TX	ANFS		09/01/2020												
	LOC to American National Insurance Service Company		Galveston	TX	ANISCO		09/01/2020												
	LOC to American National Registered Investment Advisor		Galveston	TX	ANRIA		09/01/2020												
	LOC to Standard Plus		Galveston	TX	STANDARD PLUS		09/01/2020												
	Note to American National Holdings, Inc.		Galveston	TX	ANH		07/01/2018		400,000,000	400,000,000	400,000,000						24,065,753		
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									407,935,989	407,935,989	407,935,989				85,989		24,151,742		XXX
	Historical Bldg - Kearns		Salt Lake City	UT	Kearns Building		01/01/1988		15,778,493	23,611,366	23,611,366	(224,948)					(32,813)		85.000
	Land - Proterra		Houston	TX	Parkside Capital		12/11/2006		2,763	2,763	2,763	47,215							6.600
	Land - Eagle IND		Houston	TX	Eagle Ind., LP		12/01/1999		14,697,395	15,218,633	15,218,633	1,315,335					712,959		99.000
	Land - Moody Rambin		Houston	TX	Parkside Capital Fund II		12/31/2014		1,386,994	2,021,211	2,021,211	509,330							8.000
2299999. Joint Venture Interests - Real Estate - Affiliated									31,865,645	40,853,973	40,853,973	1,646,932					680,146		XXX
	Equity Fund 7035 - Rutledge Partners, LP		Smyrna	GA	Rutledge Partners		03/01/1996		1,987,330	14,838,205	14,838,205	2,287,069							57.520
	Equity Fund 7038 - Lincolnshire Equity Partners II, LP		Dallas	TX	Lincolnshire Equity II, LLC		12/01/1998										65,935		
	Equity Fund 7039 - Starvest Partners, LP		New York	NY	Starvest Management Equity Fund		08/01/1999			9,156	9,156	3,800							3.333
	Equity Fund 7043 - Lexington Partners, LP		New York	NY	Lexington Partners		11/03/2005			524,173	524,173	(264,019)					238,116		0.569
	Equity Fund 7044 - Arlington Capital Partners II, LP		Washington	DC	Arlington Capital Partners		01/05/2006			19,380	19,380	(31,654)						155,619	1.709
	Equity Fund 7045 - Black Diamond Capital Partners I, LP		Austin	TX	Black Diamond Capital Partners		12/29/2006			20,859	20,859	(89,802)					104,899		6.944
	Equity Fund 7046 - Maranon Mezzanine Fund, LP		Chicago	IL	Maranon Capital		08/13/2009			15,032	15,032	(433,776)					624,957		4.894
	Equity Fund 7047 - Comvest Capital III, LP		West Palm Beach	FL	Comvest Capital		04/10/2015		4,801,207	4,877,708	4,877,708	76,501					218,686	1,584,377	4.057

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Equity Fund 7048 - Pinnacle IV, LP		Palo Alto	CA	Pinnacle Ventures		05/27/2015		11,249,808	11,249,808	11,249,808	(335,550)					2,288,254	42,028	22.497
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP		West Conshohocken	PA	Morgan Stanley AIP		07/19/2015		10,381,425	10,221,626	10,221,626	(235,905)					241,544	629,811	19.510
	Equity Fund 7050 - Crestline Specialty Lending, LP		Ft Worth	TX	Crestline Partners		03/15/2015		3,728,683	3,728,683	3,728,683	(3,012,694)					4,086,731	4,919,574	12.400
	Equity Fund 7051 - Shinnecock Income Fund, LP		Los Angeles	CA	Shinnecock Partners		12/01/2015		8,000,000	9,987,072	9,987,072	104,933							31.810
	Equity Fund 7053 - Monroe Capital Private Credit Fund II LP		Chicago	IL	Monroe Capital		04/15/2016		10,103,888	11,945,759	11,945,759	103,301					706,443	2,250,000	2.914
	Equity Fund 7055 - Greystar Equity Partners IX, LP		Charleston	SC	Greystar Equity Partners IX		04/26/2016		8,203,695	8,801,086	8,801,086	(91,295)					287,120	1,147,730	0.780
	Equity Fund 7059 - Arrowhead Capital Fund III, LP		Paramus	NJ	Arrowhead Partners GP, LLC		06/28/2017		1,703,296	1,742,535	1,742,535	59,868					128,469	2,985,703	1.650
	Equity Fund 7060 - Comvest Capital IV, LP		West Palm Beach	FL	Comvest Capital		03/29/2018		10,782,163	10,782,163	10,782,163						405,911	3,415,651	2.645
	Equity Fund 7061 - Pinnacle V, LP		Menlo Park	CA	Pinnacle Ventures		05/24/2018		12,180,361	12,275,499	12,275,499	95,138					2,443,894	3,506,250	28.125
	Equity Fund 7062 - Monroe Capital Private Credit Fund III LP		Chicago	IL	Monroe Capital		05/31/2018		16,547,899	17,006,642	17,006,642	230,061					1,125,544	2,997,479	3.601
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP		West Conshohocken	PA	Morgan Stanley AIP		06/21/2018		4,094,519	4,094,519	4,094,519	(156,245)					231,467	26,297,326	9.960
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP		New York	NY	Centre Lane Partners		10/31/2018		13,160,889	13,160,889	13,160,889	264,894					1,342,919	5,941,551	27.030
	Equity Fund 7071 - Metropolitan Partners Fund V, LP		New York	NY	Metropolitan Partners Fund V, GP		12/13/2018		19,405,836	19,689,527	19,689,527	283,691					2,900,883		16.715
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP		Chicago	IL	Maranon Capital		01/18/2019		17,207,157	16,832,706	16,832,706	(374,451)					303,509	1,168,557	25.093
	Equity Fund 7077 - CVC Credit Partners US Direct Lending Fund II,		New York	NY	CVC Credit Partners, LLC		09/24/2018		250,005	226,950	226,950	(150,350)					30,545	666,406	32.559
	Equity Fund 7079 - Arrowhead		Paramus	NJ	Arrowhead Partners GP, LLC		05/31/2019		6,849,466	6,994,855	6,994,855	145,389					552,707	11,799,426	6.601
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP		New York	NY	Metropolitan Partners Fund VI, GP		08/14/2019		30,852,821	30,852,821	30,852,821	(6,196)					1,389,530	8,000,000	17.654
	Equity Fund 7082 - First Eagle Direct Lending Fund I		New York	NY	First Eagle Direct Lending I GP, LLC		08/26/2019		11,302,318	10,848,532	10,848,532	(650,225)					196,439	7,150,179	18.467
	Equity Fund 7084 - Pizzuti Investors Fund III		Dover	DE	Pizzuti Investors Fund III GP, LLC		08/15/2019		4,726,217	4,482,367	4,482,367	(243,850)						25,142,010	50.000
	Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP		Minneapolis	MN	Northstar Capital, LLC		10/30/2019		845,106	460,194	460,194	(214,224)						1,154,894	0.552
	Equity Fund 7087 - Comvest Credit Partners V, LP		West Palm Beach	FL	Comvest Capital		11/25/2019		9,000,000	9,441,310	9,441,310	598,444						21,000,000	12.448
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP		New York	NY	PineBridge Investments, LLC		12/06/2019		1,693,008	1,568,272	1,568,272	(124,736)					298,761	556,992	0.607
	Equity Fund 7091 - Parkside Capital Land Fund III, Ltd.		Houston	TX	Parkside Capital, LLC		11/20/2019		514,139	510,668	510,668	(3,471)						4,485,861	8.569
	Equity Fund 7092 - Deerpath Capital Advantage V (US), LP		Fort Lauderdale	FL	Deerpath Capital Management, LP		12/12/2019		26,597,565	27,094,110	27,094,110	496,545					368,374	3,207,125	18.102
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP		New York	NY	Neuberger Berman		12/26/2019		3,271,205	3,272,733	3,272,733	1,528					285,694	6,818,175	1.405
	Equity Fund 7096 - Kayne Senior Credit Fund IV, LP		Los Angeles	CA	Kayne Anderson Capital Advisors, LP		01/30/2020		18,173,390	17,634,283	17,634,283	(539,107)						6,250,000	13.787
	Equity Fund 7098 - Crescent Private Credit Partners Levered Unitra		Los Angeles	CA	Crescent Capital Group		12/31/2019		2,313,394	2,313,394	2,313,394						133,921	767,298	2.342
	Equity Fund 7100 - Benefit Street Partners SOF II		New York	NY	Benefit Street Partners, LLC		04/01/2020		826,296	1,177,259	1,177,259	350,963					71,553	3,744,797	2.500
	Equity Fund 7103 - Newstone Capital Partners IV, LP		Dallas	TX	Newstone Capital Partners		04/30/2020		14,443,417	15,393,498	15,393,499	950,081					273,028	29,977,630	13.936
	Equity Fund 7104 - LBC Credit Partners V, LP		Radnor	PA	LBC Credit Partners		07/17/2020		4,050,000	4,130,045	4,130,045	80,045					154,800	25,950,000	4.971

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		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 7106 - Audax Senior Loan Fund I, LP		Boston	MA	Audax Group		09/30/2020		45,000,000	45,000,000	45,000,000								
	Equity Fund 7108 - Oaktree Mezzanine Fund V Feeder (ICI), L.P.		Los Angeles	CA	Oaktree Capital Management		10/09/2020		616,596	616,596	616,596						5,596	4,269,000	6.940
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP		New York	NY	PineBridge Investments, LLC		11/19/2020		872,290	872,290	872,290							5,127,710	1.902
	Equity Fund 7110 - HarbourVest Direct Lending Fund (L), LP		Boston	MA	HarbourVest Partners		11/20/2020		11,250,000	11,250,000	11,250,000							33,750,000	
	Equity Fund 7112 - Monroe Private Credit Feeder Fund IV Structured		Chicago	IL	Monroe Capital		12/11/2020		4,694,615	4,694,615	4,694,616							5,305,385	45.450
2599999. Joint Venture Interests - Other - Unaffiliated									351,680,004	370,657,819	370,657,821	(825,299)					21,506,229	262,164,544	XXX
	R4 Capital		New York	NY			04/24/2014		11,379,657	8,909,605	8,909,605		(2,153,501)				70,666		19.850
	Centerline Capital Partnership XX		Denver	CO			12/22/2014		9,425,000	1	1								13.810
	Centerline Capital Partnership XXXV		Denver	CO			12/22/2014		3,648,649	391,446	391,446		(135,949)						4.380
	Summit VII		Seattle	WA			12/22/2014		5,533,129	170,517	170,517		(119,948)						40.000
	Summit XIV		Seattle	WA			12/01/2014		1,450,000	7,949,508	7,949,508		(1,707,971)						20.000
	WNC		Irvine	CA			12/22/2014		2,660,431	658,511	658,511		(819,275)						6.490
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									34,096,866	18,079,588	18,079,588		(4,936,645)				70,666		XXX
55550D-CS-6	Dallas County Schools		Dallas	TX	Coastal Securities		08/13/2015		485,518	485,518	485,518						70,346		
	Housing Auth. City of Meriden Lease			CT			10/25/2019		3,083,424	3,083,424	3,083,175						266,222		
	2201 Market Historical Tax Credit Investment		Galveston	TX	2201 Market Master Tenant LLC		06/04/2019					(791,961)						792,000	89.000
4699999. Any Other Class of Assets - Unaffiliated									3,568,942	3,568,942	3,568,693	(791,961)					336,568	792,000	XXX
4899999. Total - Unaffiliated									437,335,856	399,471,393	399,471,146	(1,680,778)	(6,562,390)				29,119,073	262,956,544	XXX
4999999. Total - Affiliated									442,994,434	451,982,762	451,982,762	1,646,932	3,200		85,989		25,119,888		XXX
5099999 - Totals									880,330,290	851,454,155	851,453,908	(33,846)	(6,559,190)		85,989		54,238,961	262,956,544	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...$ 1B ...$ 1C ...$ 1D ...$ 1E ...$ 1F ...$ 1G ...$

2A ...$ 2B ...$ 2C ...$

3A ...$ 3B ...$ 3C ...$

4A ...$ 4B ...$ 4C ...$

5A ...$ 5B ...$ 5C ...$

6 ...$

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.	07/01/2018			23,150,000		
	LOC to American National Holdings, Inc.	Galveston	TX	ANH	01/01/2013			34,000,000		
	LOC to American National Life Insurance Company of Texas	Galveston	TX	ANTEX	07/01/2020			2,500,000		
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2020			2,800,000		
	LOC to American National Property & Casualty Company	Galveston	TX	ANPAC	07/01/2020			18,000,000		
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY	06/30/2020			13,000,000		
	LOC to Farm Family Casualty	Galveston	TX	FFC	06/30/2020			4,500,000		
	LOC to United Farm Family	Galveston	TX	UFF	06/30/2020		500,000	8,850,000		
	LOC to Alternative Benefit Management	Galveston	TX	ABM	09/01/2020		259,000			
	LOC to American National County Mutual Insurance Company	Galveston	TX	ANCMIC	09/01/2020		300,000	500,000		
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							1,059,000	107,300,000		XXX
	Historical Bldg - Kearns	Salt Lake City	UT	Kearns Building	01/01/1988			3,570,000		85.000
	Land - Eagle IND	Houston	TX	Eagle Ind., LP	12/01/1999			371,250		99.000
2299999. Joint Venture Interests - Real Estate - Affiliated								3,941,250		XXX
	Equity Fund 7047 - Comvest Capital III, LP	West Palm Beach	FL	Comvest Capital	04/10/2015			734,498		4.057
	Equity Fund 7048 - Pinnacle IV, LP	Palo Alto	CA	Pinnacle Ventures	05/27/2015			1,687,283		22.497
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP	West Conshohocken	PA	Morgan Stanley AIP	07/19/2015			640,035		19.510
	Equity Fund 7055 - Greystar Equity Partners IX, LP	Charleston	SC	Greystar Equity Partners IX	04/26/2016			224,638		0.780
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Arrowhead Partners GP, LLC	06/28/2017			763,171		1.650
	Equity Fund 7060 - Comvest Capital IV, LP	West Palm Beach	FL	Comvest Capital	03/29/2018			9,023,904		2.645
	Equity Fund 7061 - Pinnacle V, LP	Menlo Park	CA	Pinnacle Ventures	05/24/2018			2,812,500		28.125
	Equity Fund 7062 - Monroe Capital Private Credit Fund III LP	Chicago	IL	Monroe Capital	05/31/2018			2,880,807		3.601
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Morgan Stanley AIP	06/21/2018			1,477,866		9.960
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Centre Lane Partners	10/31/2018			1,675,676		27.030
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP	Chicago	IL	Maranon Capital	01/18/2019			1,981,443		25.093
	Equity Fund 7077 - CVC Credit Partners US Direct Lending Fund II,	New York	NY	CVC Credit Partners, LLC	09/24/2018			759,789		32.559
	Equity Fund 7079 - Arrowhead	Paramus	NJ	Arrowhead Partners GP, LLC	05/31/2019			3,177,108		6.601
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP	New York	NY	Metropolitan Partners Fund VI, GP	08/14/2019			24,000,000		17.654
	Equity Fund 7084 - Pizzuti Investors Fund III	Dover	DE	Pizzuti Investors Fund III GP, LLC	08/15/2019			4,257,990		50.000
	Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP	Minneapolis	MN	Northstar Capital, LLC	10/30/2019			578,618		0.552
	Equity Fund 7087 - Comvest Credit Partners V, LP	West Palm Beach	FL	Comvest Capital	11/25/2019			3,000,000		12.448
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC	12/06/2019			983,328		0.607
	Equity Fund 7092 - Deerpath Capital Advantage V (US), LP	Fort Lauderdale	FL	Deerpath Capital Management, LP	12/12/2019			25,640,882		18.102
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Neuberger Berman	12/26/2019			1,975,000		1.405
	Equity Fund 7096 - Kayne Senior Credit Fund IV, LP	Los Angeles	CA	Kayne Anderson Capital Advisors, LP	01/30/2020		3,750,000	15,000,000		13.787
	Equity Fund 7098 - Crescent Private Credit Partners Levered Unitra	Los Angeles	CA	Crescent Capital Group	12/31/2019		1,161,980	2,348,084		2.342
	Equity Fund 7100 - Benefit Street Partners SOF II	New York	NY	Benefit Street Partners, LLC	04/01/2020		1,045,584	480,784		2.500
	Equity Fund 7103 - Newstone Capital Partners IV, LP	Dallas	TX	Newstone Capital Partners	04/30/2020		7,235,063	7,787,307		13.936
	Equity Fund 7104 - LBC Credit Partners V, LP	Radnor	PA	LBC Credit Partners	07/17/2020		2,550,000	1,500,000		4.971
	Equity Fund 7106 - Audax Senior Loan Fund I, LP	Boston	MA	Audax Group	09/30/2020		4,500,000	40,500,000		
	Equity Fund 7108 - Oaktree Mezzanine Fund V Feeder (ICI), L.P.	Los Angeles	CA	Oaktree Capital Management	10/09/2020		361,000	370,000		6.940
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	PineBridge Investments, LLC	11/19/2020		1,233,670			1.902
	Equity Fund 7110 - HarbourVest Direct Lending Fund (L), LP	Boston	MA	HarbourVest Partners	11/20/2020		11,250,000			
	Equity Fund 7112 - Monroe Private Credit Feeder Fund IV Structured	Chicago	IL	Monroe Capital	12/11/2020		4,694,615			45.450
2599999. Joint Venture Interests - Other - Unaffiliated							37,781,912	156,260,711		XXX
4899999. Total - Unaffiliated							37,781,912	156,260,711		XXX
4999999. Total - Affiliated							1,059,000	111,241,250		XXX
5099999 - Totals							38,840,912	267,501,961		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
	IHOP Secured	Glendale	CA	IHOP	01/06/2005	12/31/2020	822,691							822,691	822,691				
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated							822,691							822,691	822,691				
	LOC to ANTAC, Inc.	Galveston	TX	ANTAC, Inc.	12/17/2009	12/31/2020					128,591	128,591		23,278,591	23,278,591				128,591
	LOC to American National Holdings, Inc.	Galveston	TX	ANH	02/05/1998	12/31/2020					1,781	1,781		34,001,781	34,001,781				1,781
	LOC to American National Life Insurance Company of Texas	Galveston	TX	ANTEX	07/01/2017	12/31/2020					870	870		2,500,870	2,500,870				870
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2017	12/31/2020	5,000,651				18,970	18,970		7,819,620	7,819,620				18,970
	LOC to American National Property & Casualty Company	Galveston	TX	ANPCH	01/20/2012	12/31/2020					13,384	13,384		18,013,384	18,013,384				13,384
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY	06/30/2020	12/31/2020					3,473	3,473		13,003,473	13,003,473				3,473
	LOC to Farm Family Casualty	Galveston	TX	FFC	06/30/2020	12/31/2020					1,202	1,202		4,501,202	4,501,202				1,202
	LOC to United Farm Family	Galveston	TX	UFF	06/30/2020	12/31/2020								2,000,000	2,000,000				
	LOC to Alternative Benefit Management	Galveston	TX	ABM	09/01/2020	12/31/2020					161	161		259,161	259,161				161
	LOC to American National County Mutual Insurance Company	Galveston	TX	ANCMIC	09/01/2020	12/31/2020					187	187		300,187	300,187				187
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							5,000,651				168,619	168,619		105,678,269	105,678,269				168,619
	Land - Proterra	Houston	TX	Parkside Capital	12/11/2006	12/31/2020	95,694							95,694	95,694				
	Land - Eagle IND	Houston	TX	Eagle Ind., LP	12/01/1999	12/31/2020	24,195,600							24,195,600	24,195,600				
	Land - Moody Rambin	Houston	TX	Parkside Capital Fund II	12/31/2014	12/31/2020	80,000							80,000	80,000				
2299999. Joint Venture Interests - Real Estate - Affiliated							24,371,294							24,371,294	24,371,294				
	Equity Fund 7047 - Comvest Capital III, LP	West Palm Beach	FL	Return of Capital	04/10/2015	09/29/2020	1,171,317							1,171,317	1,171,317				
	Equity Fund 7048 - Pinnacle IV, LP	Palo Alto	CA	Return of Capital	05/27/2015	12/08/2020	2,436,137							2,436,137	2,436,137				
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP	West Conshohocken	PA	Return of Capital	07/19/2015	11/02/2020	1,258,922							1,258,922	1,258,922				
	Equity Fund 7050 - Crestline Specialty Lending, LP	Ft Worth	TX	Return of Capital	03/15/2015	12/18/2020	5,038,173							5,038,173	5,038,173				
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Return of Capital	06/28/2017	10/26/2020	261,450							261,450	261,450				
	Equity Fund 7060 - Comvest Capital IV, LP	West Palm Beach	FL	Return of Capital	03/29/2018	12/09/2020	8,897,118							8,897,118	8,897,118				
	Equity Fund 7062 - Monroe Capital Private Credit Fund III LP	Chicago	IL	Return of Capital	05/31/2018	05/29/0020	280,190							280,190	280,190				
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Return of Capital	06/21/2018	12/02/2020	1,882,645							1,882,645	1,882,645				
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Return of Capital	10/31/2018	12/23/2020	4,393,560							4,393,560	4,393,560				
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP	Chicago	IL	Return of Capital	01/18/2019	12/30/2020	1,171,985							1,171,985	1,171,985				
	Equity Fund 7077 - CVC Credit Partners US Direct Lending Fund II,	New York	NY	Return of Capital	09/24/2018	05/29/2020	624,329							624,329	624,329				
	Equity Fund 7079 - Arrowhead	Paramus	NJ	Return of Capital	05/31/2019	10/26/2020	1,006,940							1,006,940	1,006,940				
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP	New York	NY	Return of Capital	08/14/2019	12/28/2020	1,147,179							1,147,179	1,147,179				
	Equity Fund 7082 - First Eagle Direct Lending Fund I	New York	NY	Return of Capital	08/26/2019	12/11/2020	6,358,127							6,358,127	6,358,127				
	Equity Fund 7084 - Pizzuti Investors Fund III	Dover	DE	Return of Capital	08/15/2019	12/23/2020	7,631,773							7,631,773	7,631,773				
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	Return of Capital	12/06/2019	12/08/2020	813,656							813,656	813,656				
	Equity Fund 7092 - Deerpath Capital Advantage V (US), LP	Fort Lauderdale	FL	Return of Capital	12/12/2019	09/30/2020	719,964							719,964	719,964				
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Return of Capital	12/26/2019	03/31/2020	156,123							156,123	156,123				
	Equity Fund 7096 - Kayne Senior Credit Fund IV, LP	Los Angeles	CA	Return of Capital	01/30/2020	12/28/2020	576,610							576,610	576,610				

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
	Equity Fund 7098 - Crescent Private Credit Partners Levered Unitra	Los Angeles	CA	Return of Capital	12/31/2019	12/16/2020	1,196,670							1,196,670	1,196,670				
	Equity Fund 7100 - Benefit Street Partners SOF II	New York	NY	Return of Capital	04/01/2020	06/30/2020	700,072							700,072	700,072				
	Equity Fund 7103 - Newstone Capital Partners IV, LP	Dallas	TX	Return of Capital	04/30/2020	07/29/2020	578,953							578,953	578,953				
	Equity Fund 7108 - Oaktree Mezzanine Fund V Feeder (ICI), L.P.	Los Angeles	CA	Return of Capital	10/09/2020	11/09/2020	114,404							114,404	114,404				
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	Return of Capital	11/19/2020	12/31/2020	361,380							361,380	361,380				
2599999. Joint Venture Interests - Other - Unaffiliated							48,777,677							48,777,677	48,777,677				
55550D-CS-6	Dallas County Schools	Dallas	TX	Coastal Securities	08/13/2015	07/31/2020								179,420	179,420				2,018
	Crestline Direct Finance LP	Forth Worth	TX	Crestline Direct Finance	09/20/2018	04/30/2020								142,840	142,840				
	Housing Auth. City of Meriden Lease		CT		10/25/2019	10/31/2020								324,494	321,878		(2,616)	(2,616)	
4699999. Any Other Class of Assets - Unaffiliated														646,754	644,138		(2,616)	(2,616)	2,018
4899999. Total - Unaffiliated							49,600,368							50,247,122	50,244,506		(2,616)	(2,616)	2,018
4999999. Total - Affiliated							29,371,945				168,619	168,619		130,049,563	130,049,563				168,619
5099999 - Totals							78,972,313				168,619	168,619		180,296,685	180,294,069		(2,616)	(2,616)	170,637

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, NAIC Designation Modifier and SVO 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
3133EG-AM-7	FEDERAL FARM CR BKS	SD			1.A FE	94,512	105.1460	94,632	90,000	93,756		(755)			1.800	0.550	MN	203	1,620	04/23/2020	05/16/2024
3134A4-NQ-3	FEDERAL HOME LN MTG IO STRIP	IB			1.B	1,912,382	88.6080	1,933,442	2,182,000	1,439,928		101,425			0.000	4.650	N/A			02/23/2017	01/15/2030
31358D-DG-6	FEDERAL NL MTG ASSN	IB			1.B	3,068,401	88.8380	1,171,783	1,319,000	857,687		48,574			0.000	4.810	N/A			02/23/2017	01/15/2030
90366J-AC-1	USG ASSETS LLC CORPORATE			2	1.A PL	55,000,000	100.0000	55,000,000	55,000,000	55,000,000					0.230	0.230	MON	5,549	75,243	06/09/2020	01/13/2022
912828-3X-6	UNITED STATES TREAS	SD			1.A	497,656	100.2390	501,197	500,000	499,901		803			2.250	2.410	FA	4,249	11,072	02/22/2018	02/15/2021
912828-4B-3	UNITED STATES TREAS	SD			1.A	169,788	100.4330	170,737	170,000	169,985		73			2.375	2.410	MS	1,205	4,038	03/15/2018	03/15/2021
912828-4G-2	UNITED STATES TREAS	SD			1.A	843,293	100.6400	855,445	850,000	849,330		2,319			2.375	2.650	AO	4,326	20,188	05/02/2018	04/15/2021
912828-5N-6	UNITED STATES TREAS	C			1.B	5,843,094	112.2530	5,837,203	5,200,000	5,828,488		(14,606)			2.875	0.380	MN	13,143	74,750	11/19/2020	11/30/2025
912828-M4-9	UNITED STATES TREAS	C			1.A	1,297,359	103.1910	1,341,488	1,300,000	1,299,014		525			1.875	1.910	AO	4,219	24,375	10/13/2017	10/31/2022
912828-N8-9	UNITED STATES TREAS	SD			1.A	107,319	100.0900	110,100	110,000	109,926		905			1.375	2.210	JJ	633	1,513	01/22/2018	01/31/2021
912828-V2-3	UNITED STATES TREAS	SD			1.A	10,679	106.2300	10,623	10,000	10,572		(107)			2.250	0.330	JD	113	113	06/05/2020	12/31/2023
912828-W8-9	UNITED STATES TREAS				1.A	1,079,303	102.1870	1,104,034	1,080,400	1,080,116		180			1.875	1.890	MS	5,204	20,258	04/10/2017	03/31/2022
912828-ZH-6	UNITED STATES TREAS	SD			1.A	90,007	100.2380	90,214	90,000	90,005		(2)			0.250	0.240	AO	48	69	04/29/2020	04/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						70,013,793	XXX	68,220,898	67,901,400	67,328,708		139,334			XXX	XXX	XXX	38,892	233,239	XXX	XXX
38382D-GX-1	GNMA REMIC TRUST			4	1.G	6,820,191	103.4950	6,882,252	6,649,790	6,816,986		(75,480)			3.000	2.860	MON	16,624	149,620	02/26/2020	02/20/2050
38382E-AC-1	GNMA REMIC TRUST			4	1.B	5,188,281	109.3580	5,467,945	5,000,000	5,185,688		(2,593)			3.500	3.290	MON	14,583	116,667	03/19/2020	04/20/2050
831628-CY-6	SBA PC FIX 100087			4	1.B FE	960,372	108.3540	947,715	874,642	948,999		(3,473)			4.575	3.810	MON	5,125	39,937	07/30/2012	09/25/2036
83190A-EF-6	SMALL BUSINESS ADMINISTRATION BOND			4	1.G FE	834,262	101.6430	801,103	788,154	794,145		(2,383)			4.018	3.520	MON	2,639	29,209	10/22/2012	08/01/2022
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						13,803,106	XXX	14,099,015	13,312,586	13,745,818		(83,929)			XXX	XXX	XXX	38,971	335,433	XXX	XXX
0599999. Total - U.S. Government Bonds						83,816,899	XXX	82,319,913	81,213,986	81,074,526		55,405			XXX	XXX	XXX	77,863	568,672	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1.D FE	5,000,000	124.8400	6,242,001	5,000,000	5,000,000					8.050	8.040	JJ	194,542	402,500	06/24/1994	07/07/2024
857524-AA-0	STATE TREAS REPUBLIC		D		1.G FE	9,883,100	101.4650	10,146,560	10,000,000	9,995,477		14,384			5.125	5.270	AO	99,653	512,500	04/14/2011	04/21/2021
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						14,883,100	XXX	16,388,561	15,000,000	14,995,477		14,384			XXX	XXX	XXX	294,195	915,000	XXX	XXX
1099999. Total - All Other Government Bonds						14,883,100	XXX	16,388,561	15,000,000	14,995,477		14,384			XXX	XXX	XXX	294,195	915,000	XXX	XXX
419791-YR-3	HAWAII ST			2	1.C FE	2,555,688	114.3610	2,944,796	2,575,000	2,569,469		1,615			5.100	5.170	FA	54,719	131,325	04/06/2010	02/01/2024
419792-WY-8	HAWAII ST			2	1.C FE	5,945,650	125.8330	6,291,650	5,000,000	5,882,221		8,679			5.000	3.600	JJ	125,000	250,000	04/02/2019	01/01/2038
546417-CL-8	LOUISIANA ST			2	1.D FE	5,994,050	129.6220	6,481,100	5,000,000	5,837,737		(90,532)			5.000	2.700	MS	83,333	250,000	04/01/2019	03/01/2038
57582P-WK-2	MASSACHUSETTS ST			2	1.B FE	3,511,064	103.5630	3,629,883	3,505,000	3,505,000					4.200	4.170	JD	12,268	147,210	12/08/2010	12/01/2021
594610-7A-9	MICHIGAN ST			2	1.C FE	3,003,540	101.2070	3,036,210	3,000,000	3,000,125		(424)			4.650	4.630	AO	29,450	139,500	04/14/2011	04/15/2022
594610-7B-7	MICHIGAN ST			2	1.C FE	3,003,960	101.2320	3,036,960	3,000,000	3,000,141		(477)			4.800	4.780	AO	30,400	144,000	04/14/2011	04/15/2023
605580-6K-0	MISSISSIPPI ST	CF		2	1.C FE	1,000,000	107.0780	1,070,780	1,000,000	1,000,000					4.131	4.130	MN	6,885	41,310	10/21/2010	11/01/2022
677521-HM-1	OHIO STATE			2	1.B FE	3,000,000	102.2960	3,068,880	3,000,000	3,000,000					4.261	4.250	FA	53,263	127,830	11/23/2010	08/01/2021
677522-YQ-1	OHIO ST			2	1.B FE	5,761,550	120.6840	6,034,200	5,000,000	5,712,293		26,123			5.000	3.850	FA	104,167	250,000	04/04/2019	02/01/2038
93974C-RC-6	WASHINGTON ST			2	1.B FE	487,500	115.2870	562,024	487,500	487,500					4.669	4.660	FA	9,484	22,761	06/02/2010	08/01/2024
93974C-RC-6	WASHINGTON ST	CF		2	1.B FE	4,512,500	115.2870	5,202,326	4,512,500	4,512,500					4.669	4.660	FA	87,787	210,689	06/02/2010	08/01/2024
956553-B8-3	WEST VIRGINIA ST			2	1.C FE	4,804,080	127.8800	5,115,200	4,000,000	4,664,260		(80,462)			5.000	2.530	JD	16,667	200,000	03/27/2019	12/01/2036
97705L-A6-4	WISCONSIN ST	CF		2	1.B FE	2,999,850	101.2570	3,037,710	3,000,000	3,000,000		(49)			4.200	4.190	MN	21,000	126,000	08/24/2010	05/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						46,579,432	XXX	49,511,719	43,080,000	46,171,246		(135,527)			XXX	XXX	XXX	634,423	2,040,625	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						46,579,432	XXX	49,511,719	43,080,000	46,171,246		(135,527)			XXX	XXX	XXX	634,423	2,040,625	XXX	XXX
005482-Y6-5	ADAMS & ARAPAHOE CNT			2	1.C FE	845,000	100.2830	847,391	845,000	845,000					4.536	4.530	JD	3,194	38,329	12/09/2010	12/01/2021
010411-CX-0	ALABAMA ST			2	1.B FE	5,995,900	128.7760	6,438,800	5,000,000	5,933,041		4,540			5.000	3.570	MN	41,667	250,000	04/05/2019	11/01/2038
013595-PZ-0	ALBUQUERQUE N MEX MU			1	1.D FE	4,093,360	100.2670	4,010,680	4,000,000	4,000,000		(9,123)			4.400	4.000	FA	73,333	176,000	11/05/2013	08/01/2026
022447-P2-6	ALVIN TEX INDPT SCH			2	1.A FE	2,395,269	119.8450	2,660,559	2,220,000	2,364,219		(17,926)			4.000	2.980	FA	33,547	88,800	03/15/2019	02/15/2037
03588E-4J-9	ANNE ARUNDEL CNTY MD			1	1.B FE	3,054,600	100.3610	3,010,830	3,000,000	3,000,000		(1,700)			5.100	4.860	AO	38,250	153,000	03/29/2010	04/01/2022
03588H-YE-0	ANNE ARUNDEL CNTY MD			2	1.B FE	2,718,505	131.9290	2,935,420	2,225,000	2,689,062		463			5.000	3.470	AO	27,813	111,250	04/09/2019	10/01/2039
052430-QP-3	AUSTIN TEX INDPT SCH			2	1.A FE	5,422,523	119.7710	6,000,527	5,010,000	5,354,976		(39,839)			4.000	2.970	FA	83,500	262,190	03/21/2019	08/01/2039
05914F-HY-9	BALTIMORE CNTY MD	CF		2	1.A FE	3,000,000	110.3350	3,310,050	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 TEX INDPT			2	1.A FE	2,159,840	118.7830	2,375,660	2,000,000	2,131,364		(16,335)			4.000	2.960	FA	30,222	80,000	03/21/2019	02/15/2039
100853-MF-4	BOSTON MASS			2	1.A FE	2,469,926	100.3260	2,478,052	2,470,000	2,469,995		2			5.000	5.000	AO	30,875	123,500	04/09/2010	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	
		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, NAIC Designation Modifier and SVO 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
145231-4X-1	CARROLL TEX INDPT SC			1	1.A FE	500,000	100.2640	501,320	500,000	500,000					4.159	4.150	FA	7,856	20,795	09/14/2010	02/15/2023
150528-RT-6	CEDAR RAPIDS IOWA	CF		2	1.B FE	816,334	101.0190	813,203	805,000	805,660		(1,554)			3.200	3.000	JD	2,147	25,760	05/15/2013	06/01/2025
235036-6X-3	DALLAS-FORT WORTH TX INTERNATIONAL ARPT				1.F	4,953,579	105.1380	5,036,110	4,790,000	4,952,648		(930)			2.796	2.400	MN	22,321		12/04/2020	11/01/2035
235241-VR-4	DALLAS AREA RAPID TRANSIT			1	1.C	5,079,700	103.5350	5,176,750	5,000,000	5,078,827		(874)			2.378	2.200	JD	9,908		11/05/2020	12/01/2033
235241-VS-2	DALLAS AREA RAPID TRANSIT			1	1.C	4,063,440	103.4420	4,137,680	4,000,000	4,062,746		(694)			2.478	2.300	JD	8,260		11/06/2020	12/01/2034
235308-QL-0	DALLAS TEX INDPT SCH	CF		2	1.A FE	5,062,500	100.4490	5,022,450	5,000,000	5,000,934		(7,476)			4.600	4.440	FA	86,889	230,000	11/16/2010	02/15/2021
249218-AW-8	DENVER COLO PUB SCHS			2	1.C FE	4,762,842	105.7430	5,006,931	4,735,000	4,743,696		(2,780)			2.948	2.880	JD	6,204	139,588	05/03/2013	12/15/2023
25476F-XR-4	DISTRICT COLUMBIA			2	1.B FE	6,064,050	130.3880	6,519,400	5,000,000	5,898,000		(96,013)			5.000	2.570	AO	52,778	250,000	03/28/2019	10/15/2038
265138-HU-4	DUNCANVILLE TEX INDP			2	1.A FE	1,347,781	107.1840	1,329,082	1,240,000	1,266,068		(11,710)			4.000	2.970	FA	18,738	49,600	04/03/2013	02/15/2026
35880C-UA-0	FRISCO TEX INDPT SCH			2	1.A FE	2,376,329	115.5470	2,547,811	2,205,000	2,363,354		4,046			4.000	3.400	FA	33,320	88,200	04/01/2019	08/15/2036
359496-HC-3	FRUITPORT MICH CMNTY			2	1.B FE	1,500,000	100.3780	1,505,670	1,500,000	1,500,000					6.000	6.000	MN	15,000	90,000	05/19/2010	05/01/2024
403755-V6-5	GWINNETT CNTY GA SCH			2	1.A FE	1,802,022	130.4350	1,923,916	1,475,000	1,749,257		(30,329)			5.000	2.450	FA	30,729	73,750	03/27/2019	02/01/2038
414005-XU-7	HARRIS CNTY TEX			2	1.A FE	1,779,405	125.1560	1,877,340	1,500,000	1,726,538		(30,390)			5.000	2.550	AO	18,750	75,000	03/27/2019	10/01/2037
418420-EM-3	HASTINGS MICH AREA S			2	1.C FE	420,000	100.2980	421,252	420,000	420,000					5.000	4.990	MN	3,500	21,000	09/16/2010	05/01/2023
498531-NJ-7	KLEIN TEX INDPT SCH			2	1.A FE	4,868,081	128.8700	5,238,566	4,065,000	4,820,174		(327)			5.000	3.590	FA	84,688	203,250	04/03/2019	02/01/2039
549188-Q4-5	LUBBOCK TEX			2	1.B FE	2,294,603	117.2570	2,485,848	2,120,000	2,283,470		488			4.000	3.400	FA	32,036	109,533	04/09/2019	02/15/2038
655867-JC-4	NORFOLK VA	CF		2	1.B FE	1,000,000	105.2800	1,052,800	1,000,000	1,000,000					4.950	4.940	MS	16,500	49,500	01/14/2010	03/01/2022
655867-JD-2	NORFOLK VA	CF		2	1.B FE	1,000,000	109.9650	1,099,650	1,000,000	1,000,000					5.050	5.040	MS	16,833	50,500	01/14/2010	03/01/2023
717095-7D-9	PFLUGERVILLE TEX IND			2	1.A FE	2,905,150	120.6440	3,016,100	2,500,000	2,810,156		(56,162)			5.000	2.410	FA	47,222	125,000	04/01/2019	02/15/2037
717095-7F-4	PFLUGERVILLE TEX IND			2	1.A FE	4,621,020	120.2000	4,808,000	4,000,000	4,475,678		(85,991)			5.000	2.510	FA	75,556	200,000	03/28/2019	02/15/2039
735524-MW-7	PORT VANCOUVER WASH			2	1.D FE	1,562,906	105.8980	1,625,534	1,535,000	1,541,057		(3,018)			3.414	3.200	JD	4,367	52,405	11/08/2012	12/01/2026
833085-Z4-8	SNOHOMISH CNTY WASH	CF		1	1.B FE	1,821,402	103.9910	1,918,634	1,845,000	1,836,498		2,029			2.625	2.740	JD	4,036	48,431	10/18/2012	12/01/2024
862337-FD-9	STOUGHTON WIS AREA S				1.C FE	3,337,947	108.4020	3,533,905	3,260,000	3,276,651		(7,192)			4.500	4.250	MS	48,900	146,700	09/08/2010	03/01/2023
89453P-J3-4	TRAVIS CNTY TEX			2	1.A FE	7,226,040	129.4030	7,764,180	6,000,000	7,035,020		(111,676)			5.000	2.630	MS	100,000	419,167	03/29/2019	03/01/2039
929831-PJ-8	WACO TEX			2	1.B FE	3,300,008	120.2200	3,624,633	3,015,000	3,249,956		(29,471)			4.000	2.780	FA	50,250	157,450	03/20/2019	02/01/2033
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						106,620,062	XXX	112,054,734	98,280,000	105,184,045		(549,942)			XXX	XXX	XXX	1,179,189	4,028,698	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						106,620,062	XXX	112,054,734	98,280,000	105,184,045		(549,942)			XXX	XXX	XXX	1,179,189	4,028,698	XXX	XXX
010268-BA-7	ALABAMA FED AID HWY			2	1.B FE	2,342,600	122.7940	2,455,880	2,000,000	2,317,568		5,677			5.000	3.650	MS	33,333	100,000	04/10/2019	09/01/2036
023051-YT-6	AMARILLO TEX INDPT S			2	1.A FE	1,500,000	100.7320	1,510,980	1,500,000	1,500,000					2.284	2.280	FA	7,328		09/16/2020	02/01/2043
074509-6L-9	BEAUMONT TEX			2	1.D	1,993,865	102.8040	2,009,818	1,955,000	1,993,202		(664)			2.355	2.110	MS	7,929		10/16/2020	03/01/2034
10604P-AD-5	BRAZORIA CNTY TEX IN			2	1.G	4,774,250	98.6190	4,930,950	5,000,000	4,776,102		1,852			8.500	9.000	MS	141,667	118,056	05/08/2020	03/01/2039
106134-BM-0	BRAZORIA CNTY TEX TO			2	1.B FE	4,306,301	121.9180	4,504,870	3,695,000	4,242,606		(63,694)			5.000	2.390	MS	61,583	98,020	03/18/2020	03/01/2044
13049G-AA-8	CALIFORNIA MUN FIN A			1	1.E FE	19,000,000	101.3780	19,261,820	19,000,000	19,000,000					2.519	2.510	AO	113,005		09/25/2020	10/01/2035
155839-DM-2	CENTRAL WASH UNIV SY			1	1.E FE	1,135,000	100.1860	1,137,111	1,135,000	1,135,000					5.000	5.000	MN	9,458	56,750	11/05/2010	05/01/2022
184541-DA-5	CLEAR CREEK TEX INDP			2	1.A	745,000	102.2300	761,614	745,000	745,000					1.929	1.920	FA	1,756		10/28/2020	02/15/2033
358782-BK-5	FRISCO TEX ECONOMIC			2	1.C FE	1,415,000	102.4300	1,449,385	1,415,000	1,415,000					2.820	2.810	FA	15,074	39,903	09/10/2012	02/15/2023
365716-AP-4	GARFIELD CNTY OKLA E				1.F FE	1,750,000	110.5450	1,934,538	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 MUN ELEC AUT			2	1.G FE	3,034,830	102.8430	3,085,290	3,000,000	3,004,200		(4,026)			4.430	4.280	JJ	66,450	132,900	01/18/2012	01/01/2022
388502-AL-0	GRANVILLE CNTY N C P			1	1.D FE	495,000	100.2310	496,143	495,000	495,000					4.600	4.590	MS	7,590	22,770	08/12/2010	09/01/2021
388502-AM-8	GRANVILLE CNTY N C P			1	1.D FE	495,000	100.2450	496,213	495,000	495,000					4.700	4.690	MS	7,755	23,265	08/12/2010	09/01/2022
429343-BZ-8	HIDALGO CNTY TEX REG			2	1.C FE	5,081,550	102.0460	5,102,344	5,000,000	5,079,653		(1,897)			2.912	2.720	JD	12,133	25,076	09/22/2020	12/01/2040
45506D-W9-2	INDIANA ST FIN AUTH			2	1.A FE	3,642,060	130.4920	3,914,760	3,000,000	3,595,777		(4,883)			5.000	3.380	FA	62,500	150,000	04/11/2019	02/01/2037
45506D-X2-6	INDIANA ST FIN AUTH			2	1.A FE	4,838,240	130.2560	5,210,240	4,000,000	4,781,974		(978)			5.000	3.470	FA	83,333	200,000	04/04/2019	02/01/2038
462590-KT-6	IOWA STUDENT LN LIQU			2	1.F FE	1,000,000	104.9910	1,049,910	1,000,000	1,000,000					3.745	3.740	JD	3,121	37,450	10/19/2016	12/01/2028
462590-KU-3	IOWA STUDENT LN LIQU			2	1.F FE	1,000,000	105.1220	1,051,220	1,000,000	1,000,000					3.895	3.890	JD	3,246	38,950	10/19/2016	12/01/2029
462590-LK-4	IOWA STUDENT LN LIQU			2	1.F FE	1,435,000	105.6930	1,516,695	1,435,000	1,435,000					3.875	3.870	JD	4,634	55,606	10/19/2016	12/01/2028
462590-LL-2	IOWA STUDENT LN LIQU			2	1.F FE	1,000,000	105.8770	1,058,770	1,000,000	1,000,000					4.025	4.020	JD	3,354	40,250	10/19/2016	12/01/2029
46613P-3W-4	JEA FLA WTR & SWR SY			1	1.C FE	5,352,950	116.6690	5,833,450	5,000,000	5,331,758		6,172			4.000	3.510	AO	50,000	200,000	04/02/2019	10/01/2039
49151E-7C-1	KENTUCKY ST PPTY & B			2	1.E FE	1,411,908	114.2770	1,371,324	1,200,000	1,271,872		(37,169)			5.373	3.460	MN	10,746	64,476	01/25/2013	11/01/2025
57420P-GQ-3	MARYLAND ST ECONOMIC			2	1.B FE	1,798,847	102.2700	1,856,201	1,815,000	1,809,660		1,463			2.900	2.990	JD	4,386	52,635	10/22/2012	06/01/2024
59334P-HM-2	MIAMI-DADE CNTY FLA			2	1.C FE	5,440,550	119.4820	5,974,100	5,000,000	5,413,879		(737)			4.000	3.390	JJ	100,000	200,000	04/01/2019	07/01/2039
594012-AM-8	MIAMISBURG OHIO SPL			2	1.D FE	500,000	103.5570	517,785	500,000	500,000					4.378	4.370	JD	1,824	21,890	08/29/2012	12/01/2027

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, NAIC Designation Modifier and SVO 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
613357-AN-2	MONTGOMERY CNTY MD L			2	1.B FE	1,500,000	108.6870	1,630,305	1,500,000	1,500,000					4.140	4.140	MN	10,350	62,100	11/19/2013	11/01/2026
63607V-AA-4	NATIONAL FIN AUTH N			2	1.F	25,498,019	103.9230	25,559,862	24,595,000	25,486,605		(11,414)			2.872	2.560	AO	176,592	58,448	12/04/2020	07/01/2035
63607V-AB-2	NATIONAL FIN AUTH N			1	1.F	7,500,000	103.1440	7,735,800	7,500,000	7,500,000					3.278	3.270	AO	20,488		11/19/2020	10/01/2037
63968A-QK-4	NEBRASKA PUB PWR DIS				1.E FE	500,000	100.0000	500,000	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			2	1.F FE	1,000,000	101.8380	1,018,380	1,000,000	1,000,000					4.134	4.130	MS	13,780	41,340	11/05/2010	09/01/2021
64469N-AC-3	NEW HAMPSHIRE ST FED			2	1.F FE	1,100,000	104.8950	1,153,845	1,100,000	1,100,000					4.334	4.330	MS	15,891	47,674	11/05/2010	09/01/2022
64469N-AE-9	NEW HAMPSHIRE ST FED			2	1.F FE	1,000,000	108.2690	1,082,690	1,000,000	1,000,000					4.584	4.580	MS	15,280	45,840	11/08/2010	09/01/2023
649710-WK-5	NEW YORK N Y CITY TR			2	1.A FE	2,993,370	103.2650	3,097,950	3,000,000	2,998,821		721			2.560	2.580	FA	32,000	76,800	08/08/2012	08/01/2022
649710-WL-3	NEW YORK N Y CITY TR			2	1.A FE	10,973,820	105.4920	11,604,120	11,000,000	10,993,058		2,560			2.710	2.730	FA	124,208	298,100	08/08/2012	08/01/2023
649710-WM-1	NEW YORK N Y CITY TR			2	1.A FE	1,992,900	107.7250	2,154,500	2,000,000	1,997,598		628			2.850	2.880	FA	23,750	57,000	08/08/2012	08/01/2024
64971X-DL-9	NEW YORK N Y CITY TR			2	1.A FE	5,311,162	125.6080	5,608,397	4,465,000	5,251,591		1,216			5.000	3.560	MN	37,208	223,250	04/05/2019	05/01/2037
64972H-QY-1	NEW YORK N Y CITY TR			2	1.C FE	1,500,000	102.6510	1,539,765	1,500,000	1,500,000					5.404	5.400	JJ	37,378	81,060	11/19/2010	07/15/2021
649902-P5-6	NEW YORK ST DORM AUT			2	1.B FE	4,879,550	109.3440	5,467,200	5,000,000	4,974,320		11,177			4.904	5.160	FA	92,631	245,200	04/05/2010	02/15/2023
658308-AC-5	NORTH CAROLINA TPK A			2	1.B FE	3,000,000	103.5910	3,107,730	3,000,000	3,000,000					4.250	4.250	JJ	63,750	127,500	10/15/2010	01/01/2022
68607D-NC-5	OREGON ST DEPT TRANS			2	1.B FE	800,000	108.3690	866,952	800,000	800,000					4.883	4.880	MN	4,992	39,064	04/01/2010	11/15/2022
68607V-Y8-2	OREGON ST DEPT ADMIN			2	1.C FE	1,826,205	130.3040	1,954,560	1,500,000	1,802,713		(2,471)			5.000	3.370	AO	18,750	75,000	04/04/2019	04/01/2037
68607V-Y9-0	OREGON ST DEPT ADMIN			2	1.C FE	1,212,550	129.7910	1,297,910	1,000,000	1,198,429		(456)			5.000	3.460	AO	12,500	50,000	04/05/2019	04/01/2038
74443D-DU-2	PUBLIC FIN AUTH WIS			2	2.C FE	750,000	103.2990	774,743	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 WIS			2	2.C FE	1,500,000	103.5230	1,552,845	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 WIS			2	1.G FE	2,250,000	100.0260	2,250,585	2,250,000	2,250,000					3.750	3.750	MON	7,031	84,375	02/08/2019	02/01/2022
745260-K8-4	PUERTO RICO ELEC PWR	SD		2	6. FE	122,111	80.7500	88,825	110,000	82,908		34,570			5.000	71.980	JJ	2,750		06/04/2019	07/01/2021
745260-LR-1	PUERTO RICO ELEC PWR	SD		2	1.F FE	126,575	101.9810	122,377	120,000	120,000		(1,424)			5.000	(14.390)	JJ	3,000	6,000	06/21/2007	07/01/2022
756872-LF-2	RED RIVER ED FIN COR			1	1.D FE	1,478,851	106.5780	1,534,723	1,440,000	1,476,215		(2,636)			3.397	3.080	MS	14,403	24,458	03/17/2020	03/15/2045
783186-NF-2	RUTGERS ST UNIV N J			2	1.E FE	1,000,000	101.0860	1,010,860	1,000,000	1,000,000					4.126	4.120	MN	6,877	41,260	11/04/2010	05/01/2021
837545-GC-0	SOUTH DAKOTA CONSERV			2	1.A FE	750,000	102.3140	767,355	750,000	750,000					4.384	4.380	FA	13,700	32,880	12/15/2010	08/01/2021
882723-Q3-6	TEXAS ST			2	1.A FE	8,372,722	121.0710	8,947,147	7,390,000	8,255,008		(117,714)			5.000	2.600	AO	92,375	369,500	03/19/2020	04/01/2043
882854-Q2-1	TEXAS WATER DEV BRD			2	1.A FE	5,481,150	122.2610	6,113,050	5,000,000	5,447,383		(898)			4.000	3.300	AO	42,222	200,000	04/03/2019	10/15/2037
89602N-VE-1	TRIBOROUGH BRDG & TU			2	1.D FE	5,018,150	105.7930	5,289,650	5,000,000	5,003,471		(1,747)			4.250	4.210	MN	27,153	212,500	10/21/2010	11/15/2022
914460-FS-4	UNIVERSITY MINN			2	1.C FE	487,500	110.0780	536,630	487,500	487,500					4.455	4.450	FA	9,049	21,718	09/17/2010	08/01/2025
914460-FS-4	UNIVERSITY MINN	CF		2	1.C FE	512,500	110.0780	564,150	512,500	512,500					4.455	4.450	FA	9,513	22,832	09/17/2010	08/01/2025
915217-WM-1	UNIVERSITY VA UNIV R			2	1.A FE	5,739,415	124.3900	5,995,598	4,820,000	5,552,296		(107,495)			5.000	2.370	AO	60,250	241,000	03/27/2019	04/01/2038
91802R-EK-1	UTILITY DEBT SECURIT			2	1.A FE	4,151,750	126.5820	4,411,383	3,485,000	4,113,481		11,744			5.000	3.670	JD	7,744	174,250	04/09/2019	12/15/2039
927781-VS-0	VIRGINIA COLLEGE BLD			2	1.B FE	5,000,000	106.5390	5,326,950	5,000,000	5,000,000					4.350	4.350	MS	72,500	217,500	10/28/2010	09/01/2022
92778V-KH-0	VIRGINIA COLLEGE BLD			1	1.B	3,368,425	100.8560	3,378,676	3,350,000	3,368,033		(392)			2.065	1.990	FA	27,863		10/06/2020	02/01/2033
928172-4R-3	VIRGINIA ST PUB BLDG			2	1.B FE	5,440,950	123.0330	6,151,650	5,000,000	5,409,447		(3,983)			4.000	3.350	FA	83,333	200,000	04/02/2019	08/01/2037
928172-WB-7	VIRGINIA ST PUB BLDG			2	1.B FE	5,000,000	106.2410	5,312,050	5,000,000	5,000,000					4.400	4.390	FA	91,667	220,000	11/10/2010	08/01/2022
977100-AC-0	WISCONSIN ST GEN FD			2	1.C FE	1,532,748	117.5660	1,669,437	1,420,000	1,459,221		(23,084)			5.700	4.860	MN	13,490	78,590	08/09/2010	05/01/2026
977123-WJ-5	WISCONSIN ST TRANSN			2	1.B FE	5,883,881	127.9180	6,236,003	4,875,000	5,710,747		(100,207)			5.000	2.480	JJ	121,875	243,750	04/02/2019	07/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						212,042,255	XXX	221,906,064	201,855,000	210,939,596		(410,189)			XXX	XXX	XXX	2,274,279	5,846,261	XXX	XXX
3136A6-UL-6	FNMA REMIC TRUST			4	1.B	2,133,906	100.0300	2,086,420	2,085,781	2,121,507		(101,373)			3.000	2.860	MON	5,214	62,573	08/15/2012	03/25/2039
3137A3-AF-6	FHLMC REMIC SERIES	CF		4	1.B	59,897	99.9520	62,154	62,184	60,247		13,613			4.000	4.670	MON	207	2,487	04/07/2011	01/15/2039
3137A3-U6-4	FHLMC REMIC SERIES	CF		4	1.B	3,979,151	104.8740	4,574,048	4,361,461	4,202,796		70,673			3.500	4.280	MON	12,721	152,651	01/26/2011	12/15/2025
3137A3-WD-7	FHLMC REMIC SERIES	CF		4	1.B	4,528,936	104.7510	5,206,171	4,970,026	4,786,520		131,826			3.500	4.290	MON	14,496	173,951	02/15/2011	12/15/2025
3137A5-4H-4	FHLMC REMIC SERIES	CF		4	1.B	4,095,047	103.8760	4,664,673	4,490,606	4,324,337		102,619			3.500	4.280	MON	13,098	157,171	02/15/2011	01/15/2026
3137A5-HP-2	FHLMC REMIC SERIES	CF		4	1.B	2,864,445	105.1470	3,253,891	3,094,606	2,997,300		64,554			3.500	4.160	MON	9,026	108,311	04/06/2011	01/15/2026
3137A7-DZ-0	FHLMC REMIC SERIES	CF		4	1.B	763,852	103.7110	870,699	839,542	807,348		22,247			3.500	4.300	MON	2,449	29,384	02/14/2011	02/15/2026
3137A7-EV-8	FHLMC REMIC SERIES	CF		4	1.B	6,117,515	104.7460	7,155,798	6,831,549	6,456,984		153,630			3.500	4.700	MON	19,925	239,104	02/17/2011	02/15/2026
3137A7-RG-7	FHLMC REMIC SERIES	CF		4	1.B	4,362,494	104.6150	4,934,709	4,717,007	4,564,161		102,426			3.500	4.160	MON	13,758	165,095	04/05/2011	03/15/2026
3137AP-VQ-0	FHLMC REMIC SERIES			4	1.B	10,012,699	104.1290	9,812,835	9,423,717	9,665,919		(58,322)			3.000	2.440	MON	23,559	282,712	07/30/2012	03/15/2026
3137FG-N6-8	FHLMC REMIC SERIES			4	1.B	10,861,702	101.1910	10,601,787	10,477,000	10,841,560		73,680			4.500	4.250	MON	39,289	471,465	09/21/2018	09/15/2044
3137GA-JB-4	FHLMC REMIC SERIES	CF		4	1.B	828,988	102.6980	879,176	856,075	834,601		18,338			4.000	4.180	MON	2,854	34,243	04/05/2011	11/15/2039
31392R-VE-8	FHLMC REMIC SERIES	CF		4	1.B	232,527	102.4220	241,365	235,657	234,765		883			6.000	6.090	MON	1,178	14,139	07/29/2002	08/15/2022
31392T-YB-7	FHLMC REMIC SERIES			4	1.B	174,504	102.1710	179,811	175,989	175,437		533			6.000	6.050	MON	880	10,559	07/31/2002	08/15/2022

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	
		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, NAIC Designation Modifier and SVO 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
31393N-0T-9	FHLMC REMIC SERIES			4	1.B	106,308	103.6270	109,215	105,392	105,392		(4)			5.500	5.400	MON	483	5,797	04/28/2003	02/15/2023
31393V-F9-7	FHLMC REMIC SERIES	CF		4	1.B	325,362	104.1600	334,714	321,345	321,564		(279)			5.000	4.880	MON	1,339	16,067	06/27/2003	06/15/2023
31395G-2K-7	FHLMC REMIC SERIES			4	1.B	76,564	100.7210	77,383	76,828	76,668		239			5.250	5.260	MON	336	4,033	09/20/2004	06/15/2021
31396V-6S-2	FNMA REMIC TRUST			4	1.B	34,400	115.2610	40,802	35,400	34,624		280			5.500	5.670	MON	162	1,947	07/18/2007	06/25/2037
31397S-RW-6	FNMA REMIC TRUST	CF		4	1.B	4,483,882	104.7370	5,348,827	5,106,882	4,836,685		179,891			3.000	4.060	MON	12,767	153,206	03/29/2011	04/25/2026
31398M-PG-5	FNMA REMIC TRUST	CF		4	1.B	1,751,405	102.8740	1,892,300	1,839,424	1,805,184		28,933			4.000	4.410	MON	6,131	73,577	04/20/2010	03/25/2025
31398N-F7-4	FNMA REMIC TRUST	CF		4	1.B	790,195	104.0030	822,117	790,473	790,195		1,045			4.000	3.970	MON	2,635	31,619	12/14/2010	10/25/2025
31398P-W2-1	FNMA REMIC TRUST	CF		4	1.B	1,850,385	109.8560	1,944,506	1,770,041	1,814,450		(17,729)			5.000	4.620	MON	7,375	88,502	05/04/2010	05/25/2030
31398Q-5P-8	FHLMC REMIC SERIES	CF		4	1.B	1,258,225	109.3000	1,374,390	1,257,439	1,257,439		391			4.500	4.480	MON	4,715	56,585	05/06/2010	05/15/2030
38377R-4T-9	GNMA REMIC TRUST	CF		4	1.B	687,958	100.1580	682,438	681,358	684,351		(9,985)			4.500	4.400	MON	2,555	30,661	01/21/2011	06/20/2029
38377V-CK-0	GNMA REMIC TRUST	CF		4	1.B	4,817,659	102.0020	5,089,089	4,989,161	4,866,200		107,683			4.000	4.210	MON	16,631	199,566	04/12/2011	08/20/2034
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						67,198,006	XXX	72,239,318	69,594,943	68,666,234		885,792			XXX	XXX	XXX	213,783	2,565,405	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						279,240,261	XXX	294,145,382	271,449,943	279,605,830		475,603			XXX	XXX	XXX	2,488,062	8,411,666	XXX	XXX
00036A-AB-1	AARP				1.C FE	4,065,720	148.5040	4,455,147	3,000,000	3,881,519		(67,698)			7.500	4.000	MN	37,500	225,000	03/01/2018	05/01/2031
00038A-AB-9	ABB TREASURY CENTER			1	1.G FE	14,809,500	101.6590	15,248,922	15,000,000	14,989,261		22,901			4.000	4.160	JD	26,667	600,000	10/12/2011	06/15/2021
001055-AL-6	AFLAC INC			1	1.G FE	2,968,860	107.8120	3,234,388	3,000,000	2,991,199		3,361			3.625	3.750	JD	4,833	108,750	07/23/2013	06/15/2023
00108W-AH-3	AEP TEX INC CORPORATE			1	1.G FE	4,978,600	116.9410	5,847,061	5,000,000	4,983,301		1,899			3.950	4.000	JD	16,458	197,500	01/24/2019	06/01/2028
001192-AJ-2	AGL CAP CORP			1	2.A FE	9,848,300	101.4000	10,140,081	10,000,000	9,987,390		17,353			3.500	3.680	MS	103,056	350,000	09/15/2011	09/15/2021
001306-AB-5	AHS HOSP CORP			1	1.D FE	6,640,350	138.9040	6,945,217	5,000,000	6,634,477		(5,873)			5.024	3.100	JJ	125,600		11/09/2020	07/01/2045
00164T-AD-0	AMC EAST CMNTYS LLC				1.F FE	2,521,221	124.0770	2,356,513	1,899,225	2,518,043		(3,177)			6.010	3.670	JJ	52,633		09/14/2020	01/15/2053
00206R-BN-1	AT&T INC			1	2.B FE	14,507,400	103.7280	15,559,284	15,000,000	14,892,053		53,924			2.625	3.010	JD	32,813	393,750	02/12/2013	12/01/2022
00206R-CE-0	AT&T INC			1	2.B FE	9,929,150	109.6750	10,967,533	10,000,000	9,974,280		7,410			3.900	3.980	MS	119,167	390,000	03/06/2014	03/11/2024
00206R-CQ-3	AT&T INC			1	2.B FE	831,457	123.8370	922,589	745,000	829,389		(1,932)			4.750	4.020	MN	4,522	35,388	12/03/2019	05/15/2046
00206R-DC-3	AT&T INC			1	2.B FE	15,940,200	111.6620	16,749,423	15,000,000	15,393,630		(122,132)			4.450	3.520	AO	166,875	667,500	03/17/2016	04/01/2024
00287Y-AC-3	ABBVIE INC			1	2.B FE	23,012,650	104.6040	24,058,952	23,000,000	23,001,771		(991)			2.900	2.890	MN	101,903	667,000	05/30/2013	11/06/2022
00287Y-AC-3	ABBVIE INC	C		1	2.B FE	2,025,500	104.6040	2,092,083	2,000,000	2,005,346		(2,785)			2.900	2.750	MN	8,861	58,000	05/30/2013	11/06/2022
00287Y-AQ-2	ABBVIE INC			1	2.B FE	7,462,612	111.4310	8,536,746	7,661,000	7,525,450		27,756			3.600	4.040	MN	36,007	275,796	10/03/2018	05/14/2025
00287Y-AV-1	ABBVIE INC			1	2.B FE	2,338,643	122.9820	3,142,210	2,555,000	2,353,918		8,497			4.300	5.040	MN	14,343	109,865	03/06/2019	05/14/2036
00287Y-AY-5	ABBVIE INC			1	2.B FE	9,732,150	110.8180	11,081,828	10,000,000	9,817,411		30,226			3.200	3.570	MN	41,778	320,000	02/22/2018	05/14/2026
00287Y-BF-5	ABBVIE INC			1	2.B FE	11,645,640	120.0290	14,403,540	12,000,000	11,710,125		29,925			4.250	4.610	MN	66,583	510,000	11/29/2018	11/14/2028
00287Y-BX-6	ABBVIE INC			1	2.B	10,477,164	112.0120	11,283,050	10,073,000	10,472,152		22,014			3.200	2.680	MN	35,815		11/17/2020	11/21/2029
00287Y-CU-1	ABBVIE INC			1	2.B	5,509,680	104.5780	5,751,836	5,500,000	5,509,168		1,078			2.800	2.710	MS	45,344		11/17/2020	03/15/2023
00287Y-CX-5	ABBVIE INC			1	2.B	6,264,127	111.5390	7,112,848	6,377,000	6,267,153		(8,610)			3.800	4.250	MS	71,352		11/17/2020	03/15/2025
00440E-AR-8	ACE INA HLDG INC			1	1.F FE	5,670,322	109.1580	6,225,316	5,703,000	5,690,393		3,470			3.350	3.420	MN	24,412	191,051	09/19/2014	05/15/2024
007944-AC-5	ADVENTIST HEALTH SYS			1	1.F FE	9,745,350	104.2040	10,420,453	10,000,000	9,927,356		30,761			3.378	3.680	MS	112,600	337,800	09/27/2013	03/01/2023
008252-AM-0	AFFILIATED MANAGERS			1	2.A FE	25,077,980	110.2510	27,562,820	25,000,000	25,027,941		(8,211)			4.250	4.210	FA	401,389	1,062,500	02/12/2014	02/15/2024
008252-AP-3	AFFILIATED MANAGERS			1	2.A FE	4,997,850	108.5350	5,426,764	5,000,000	4,997,921		71			3.300	3.300	JD	7,333	87,083	06/02/2020	06/15/2030
00846U-AJ-0	AGILENT TECHNOLOGIES			1	2.A FE	24,016,569	107.6000	26,540,633	24,666,000	24,474,574		70,018			3.875	4.200	JJ	440,733	955,808	08/15/2013	07/15/2023
00912X-AY-0	AIR LEASE CORP			1	2.B FE	9,590,000	107.9330	10,793,348	10,000,000	9,657,965		41,813			3.625	4.200	JD	30,208	362,500	05/08/2019	12/01/2027
009158-AT-3	AIR PRODS & CHEMS IN			1	1.F FE	9,959,300	104.9470	10,494,796	10,000,000	9,990,539		4,340			2.750	2.790	FA	113,056	275,000	01/30/2013	02/03/2023
009158-AV-8	AIR PRODS & CHEMS IN			1	1.F FE	4,995,750	109.0350	5,451,758	5,000,000	4,998,322		434			3.350	3.360	JJ	70,257	167,500	08/05/2014	07/31/2024
015271-AG-4	ALEXANDRIA REAL ESTA			1	2.A FE	15,759,928	122.2660	18,542,889	15,166,000	15,620,396		(45,523)			4.500	4.060	JJ	286,258	682,470	05/02/2018	07/30/2029
017175-AC-4	ALLEGHANY CORP DEL			1	2.A FE	5,290,600	106.4460	5,322,348	5,000,000	5,051,983		(33,147)			4.950	4.220	JD	2,750	247,500	08/15/2012	06/27/2022
017175-AE-0	ALLEGHANY CORP DEL			1	2.A FE	4,993,350	112.4370	5,621,886	5,000,000	4,993,684		334			3.625	3.640	MN	23,160	89,115	05/13/2020	05/15/2030
021441-AF-7	ALTERA CORP			1	1.E FE	15,877,900	110.8270	17,732,408	16,000,000	15,959,884		12,870			4.100	4.190	MN	83,822	656,000	01/30/2014	11/15/2023
02209S-BD-4	ALTRIA GROUP INC			1	2.B FE	15,389,368	119.9110	16,806,801	14,016,000	15,255,374		(125,155)			4.800	3.530	FA	256,026	672,768	01/15/2020	02/14/2029
023135-AJ-5	AMAZON COM INC			1	1.E FE	37,848,143	103.8480	40,845,511	39,332,000	39,005,919		163,523			2.500	2.940	MN	87,404	983,300	05/30/2013	11/29/2022
023135-BC-9	AMAZON COM INC			1	1.E FE	9,984,700	113.9280	11,392,871	10,000,000	9,988,753		608			3.150	3.160	FA	112,875	315,000	06/06/2018	08/22/2027
023135-BF-2	AMAZON COM INC			1	1.E FE	20,420,700	124.5950	24,919,040	20,000,000	20,405,327		(13,474)			3.875	3.700	FA	277,708	581,250	03/19/2020	08/22/2037
025816-BD-0	AMERICAN EXPRESS CO				2.A FE	9,839,700	104.3790	10,437,998	10,000,000	9,965,195		16,807			2.650	2.830	JD	21,347	265,000	01/25/2013	12/02/2022
0258M0-EL-9	AMERICAN EXPRESS CR			2	1.G FE	4,958,000	113.7160	5,685,844	5,000,000	4,971,711		3,937			3.300	3.400	MN	26,583	165,000	05/11/2017	05/03/2027

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, NAIC Designation Modifier and SVO 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
026351-AU-0	AMERICAN GENERAL COR				2.A FE	10,060,080	125.3330	10,643,343	8,492,000	9,569,541		(210,221)			7.500	4.380	JJ	293,682	636,900	08/07/2018	07/15/2025
02666Q-J7-9	AMER HONDA FIN CORP				1.G FE	24,219,270	102.4960	24,599,088	24,000,000	24,018,732		(25,314)			3.800	3.680	MS	255,867	912,000	12/06/2011	09/20/2021
029163-AD-4	AMERICAN RE CORP			1	1.F FE	6,014,172	137.2180	6,532,972	4,761,000	5,743,208		(145,882)			7.450	3.570	JD	15,764	354,695	09/13/2019	12/15/2026
03073E-AL-9	AMERISOURCEBERGEN CO			1	2.B FE	9,861,500	108.5500	10,855,019	10,000,000	9,940,193		16,403			3.400	3.580	MN	43,444	340,000	11/03/2015	05/15/2024
03073E-AP-0	AMERISOURCEBERGEN CO			1	2.B FE	9,815,800	113.9040	11,390,430	10,000,000	9,863,230		16,850			3.450	3.670	JD	15,333	345,000	02/08/2018	12/15/2027
03076C-AG-1	AMERIPRISE FINL INC			1	1.G FE	5,004,000	111.5020	5,575,148	5,000,000	5,001,751		(423)			3.700	3.690	AO	39,056	185,000	09/18/2014	10/15/2024
031162-BP-4	AMGEN INC			1	2.A	3,309,000	140.9080	3,421,255	2,428,000	3,303,443		(5,557)			5.375	3.090	MN	16,676	65,253	10/15/2020	05/15/2043
031162-BV-1	AMGEN INC			1	2.A FE	5,029,600	109.7500	5,487,526	5,000,000	5,011,350		(3,299)			3.625	3.540	MN	19,635	181,250	12/05/2014	05/22/2024
031162-BZ-2	AMGEN INC			1	2.A FE	8,286,865	126.8710	8,246,673	6,500,000	8,271,685		(15,180)			4.400	2.820	MN	47,667	143,000	10/08/2020	05/01/2045
031162-CR-9	AMGEN INC			1	2.A FE	5,344,850	109.9300	5,496,520	5,000,000	5,341,417		(3,433)			3.150	2.680	FA	56,875		09/30/2020	02/21/2040
03522A-AG-5	ANHEUSER-BUSCH COS L			1	2.B FE	14,648,500	112.9740	16,946,195	15,000,000	14,747,432		44,084			3.650	4.010	FA	228,125	547,500	05/15/2019	02/01/2026
03523T-BU-1	ANHEUSER BUSCH INBEV			1	2.B FE	6,419,750	135.0110	6,750,595	5,000,000	6,388,481		(31,269)			5.450	3.340	JJ	119,597	136,250	06/11/2020	01/23/2039
03523T-BV-9	ANHEUSER BUSCH INBEV			1	2.B FE	6,460,350	141.9300	7,096,507	5,000,000	6,444,050		(16,300)			5.550	3.840	JJ	121,792	138,750	06/04/2020	01/23/2049
035240-AL-4	ANHEUSER-BUSCH INBEV			1	2.B FE	22,796,290	117.8470	27,104,833	23,000,000	22,836,901		18,690			4.000	4.110	AO	199,333	920,000	10/02/2018	04/13/2028
036752-AB-9	ANTHEM INC			1	2.B FE	11,931,910	115.2710	13,437,159	11,657,000	11,884,536		(30,269)			3.650	3.310	JD	35,457	425,481	10/16/2019	12/01/2027
036752-AG-8	ANTHEM INC			1	2.B FE	12,450,900	118.1690	14,180,390	12,000,000	12,383,472		(49,155)			4.101	3.560	MS	164,040	492,120	09/05/2019	03/01/2028
037389-BB-8	AON CORP			1	2.A FE	15,285,700	120.6540	18,098,124	15,000,000	15,242,473		(26,564)			4.500	4.240	JD	30,000	675,000	05/02/2019	12/15/2028
037389-BC-6	AON CORP			1	2.A FE	3,677,089	116.6050	4,013,555	3,442,000	3,648,286		(22,310)			3.750	2.910	MN	21,154	129,075	09/11/2019	05/02/2029
037389-BE-2	AON CORP			1	2.A FE	4,998,250	109.0380	5,451,926	5,000,000	4,998,346		96			2.800	2.800	MN	17,889	70,000	05/12/2020	05/15/2030
037411-BE-4	APACHE CORP			1	3.A FE	3,612,140	104.0980	3,643,430	3,500,000	3,597,236		(10,324)			4.375	3.950	AO	32,326	153,125	07/16/2019	10/15/2028
037411-BF-1	APACHE CORP			1	3.A FE	5,006,050	105.0000	5,250,000	5,000,000	5,005,665		(475)			4.250	4.230	JJ	97,986	227,847	07/26/2019	01/15/2030
03765H-AA-9	APOLLO MGMT HLDGS LP			1	1.G FE	20,795,093	110.7170	22,768,984	20,565,000	20,664,601		(26,863)			4.000	3.840	MN	70,835	822,600	11/29/2017	05/30/2024
03765H-AD-3	APOLLO MGMT HLDGS LP			1	1.G FE	3,039,164	119.0560	3,452,651	2,900,000	3,019,150		(12,484)			4.872	4.250	FA	53,375	141,288	05/08/2019	02/15/2029
037735-BZ-9	APPALACHIAN PWR CO				2.A	2,703,289	133.2200	2,668,407	2,003,000	2,700,366		(2,923)			5.950	2.630	MN	15,228		12/07/2020	05/15/2033
037735-CV-7	APPALACHIAN PWR CO			1	1.G FE	5,043,650	128.3070	6,415,355	5,000,000	5,043,154		(496)			4.450	4.390	JD	18,542	222,500	03/19/2020	06/01/2045
037833-AL-4	APPLE INC			1	1.B FE	2,473,911	126.1440	2,501,444	1,983,000	2,468,595		(5,316)			3.850	2.420	MN	12,088	38,173	09/01/2020	05/04/2043
038222-AG-0	APPLIED MATLS INC			1	1.G FE	7,540,250	157.3090	7,865,495	5,000,000	7,515,033		(25,217)			5.850	2.640	JD	13,000	146,250	09/18/2020	06/15/2041
038222-AJ-4	APPLIED MATLS INC			1	1.G FE	6,074,409	114.6200	6,917,351	6,035,000	6,055,270		(4,000)			3.900	3.810	AO	58,841	235,365	10/08/2015	10/01/2025
03836W-AB-9	AQUA AMERICA INC			1	2.B FE	6,419,881	114.7420	6,814,538	5,939,000	6,377,341		(42,540)			3.566	2.550	MN	35,297	211,785	02/11/2020	05/01/2029
04010L-AU-7	ARES CAP CORP			1	2.C FE	16,149,988	105.3340	17,158,964	16,290,000	16,230,572		26,634			3.500	3.680	FA	223,309	570,150	12/08/2017	02/10/2023
04010L-AV-5	ARES CAP CORP			1	2.C FE	10,939,810	108.3810	11,921,975	11,000,000	10,963,033		7,923			4.250	4.330	MS	155,833	467,500	02/01/2018	03/01/2025
040555-CH-5	ARIZONA PUB SVC CO				1.G	1,396,296	137.1150	1,405,437	1,025,000	1,392,581		(3,715)			5.500	2.550	MS	18,792		10/22/2020	09/01/2035
04621W-AC-4	ASSURED GTY US HLDGS			1	2.B FE	7,086,040	114.3360	7,530,199	6,586,000	6,905,274		(84,644)			5.000	3.510	JJ	164,650	329,300	09/05/2019	07/01/2024
04621X-AD-0	ASSURANT INC				2.C FE	8,497,885	121.5490	8,515,765	7,006,000	8,268,009		(67,332)			6.750	4.870	FA	178,653	472,905	05/04/2017	02/15/2034
04621X-AF-5	ASSURANT INC			1	2.C FE	15,954,526	106.6000	17,373,800	16,298,000	16,205,381		39,205			4.000	4.270	MS	191,954	651,920	11/18/2015	03/15/2023
04621X-AJ-7	ASSURANT INC			1	2.C FE	5,086,600	114.8200	5,741,035	5,000,000	5,066,372		(7,822)			4.900	4.670	MS	63,972	245,000	04/13/2018	03/27/2028
04621X-AM-0	ASSURANT INC			1	2.B FE	5,125,243	111.2150	5,644,187	5,075,000	5,119,854		(4,172)			3.700	3.580	FA	67,286	187,775	09/06/2019	02/22/2030
048303-CE-9	ATLANTIC CITY ELEC C			1	1.F FE	4,992,400	100.2280	5,011,432	5,000,000	4,999,768		910			4.350	4.360	AO	54,375	217,500	03/29/2011	04/01/2021
052769-AB-2	AUTODESK INC			1	2.B FE	14,618,436	104.8380	15,240,370	14,537,000	14,549,567		(8,491)			3.600	3.530	JD	23,259	523,332	01/10/2014	12/15/2022
053332-AP-7	AUTOZONE INC			1	2.B FE	4,968,650	105.8170	5,290,861	5,000,000	4,991,336		3,226			3.125	3.190	JJ	72,049	156,250	04/19/2013	07/15/2023
05348E-BA-6	AVALONBAY CMNTYS INC			1	1.G FE	4,960,900	111.9650	5,598,261	5,000,000	4,973,599		3,647			3.350	3.440	MN	21,403	167,500	05/09/2017	05/15/2027
053611-AG-4	AVERY DENNISON CORP			1	2.B FE	4,707,400	104.3600	5,218,047	5,000,000	4,921,043		32,288			3.350	4.080	AO	35,361	167,500	06/25/2013	04/15/2023
05369A-AA-9	AVIATION CAP GROUP L			1	2.C FE	17,454,334	100.1360	17,679,115	17,655,000	17,510,531		18,314			3.500	3.630	MN	102,988	617,925	10/31/2017	11/01/2027
05369A-AD-3	AVIATION CAP GROUP L			1	2.B FE	4,870,400	104.8180	5,240,923	5,000,000	4,907,733		17,716			4.125	4.570	FA	85,938	206,250	11/07/2018	08/01/2025
054561-AJ-4	AXA EQUITABLE HLDGS CORPORATE			1	2.B FE	9,545,920	118.1790	11,817,909	10,000,000	9,630,514		41,017			4.350	4.950	AO	85,792	435,000	01/23/2019	04/20/2028
05463H-AB-7	AXIS SPECIALTY FINAN			1	2.A FE	10,643,970	110.2170	11,126,489	10,095,000	10,594,564		(45,200)			3.900	3.220	JJ	181,542	310,556	02/19/2020	07/15/2029
05526D-BB-0	BAT CAP CORP			1	2.B FE	9,544,400	111.3050	11,130,537	10,000,000	9,621,024		48,666			3.557	4.210	FA	134,376	355,700	05/29/2019	08/15/2027
05526D-BH-7	BAT CAP CORP			1	2.B FE	4,975,950	109.0250	5,451,257	5,000,000	4,978,662		2,073			3.462	3.510	MS	55,296	173,100	09/05/2019	09/06/2029
05531G-AA-9	BB&T CORP SUB MEDIUM			2	1.G FE	6,951,420	104.0740	7,285,191	7,000,000	6,992,962		5,501			3.950	4.030	MS	76,038	276,500	03/15/2012	03/22/2022
05541T-AM-3	BGC PARTNERS INC			1	2.C FE	12,299,693	104.6450	12,944,590	12,370,000	12,314,581		12,191			3.750	3.870	AO	115,969	469,029	12/09/2019	10/01/2024
05565E-AY-1	BMW US CAP LLC			1	1.F FE	4,939,400	114.8610	5,743,087	5,000,000	4,953,500		5,427			3.750	3.890	AO	41,146	187,500	04/30/2018	04/12/2028
05565E-BJ-3	BMW US CAP LLC			1	1.F FE	11,018,672	115.1600	12,576,663	10,921,000	11,006,612		(8,992)			3.625	3.510	AO	80,277	395,886	09/04/2019	04/18/2029
05565E-BL-8	BMW US CAP LLC			1	1.F FE	5,552,700	120.8870	6,044,371	5,000,000	5,522,793		(29,907)			4.150	2.820	AO	47,264	103,750	05/22/2020	04/09/2030

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, NAIC Designation Modifier and SVO 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
05567Y-AA-7	BNSF RAILWAY CO 2005				1.B FE	1,113,581	104.3670	1,190,067	1,140,271	1,138,848		922			4.967	5.030	AO	14,159	56,637	04/29/2008	04/01/2023
06048W-G8-7	BANK OF AMERICA CORP			2	1.F FE	5,000,000	99.2610	4,963,051	5,000,000	5,000,000					3.000	3.000	JJ	65,833	75,000	01/21/2020	01/23/2035
06048W-VR-8	BANK OF AMERICA CORP			1,2	1.G FE	15,000,000	102.2600	15,339,056	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			1,2	1.G FE	10,000,000	100.0890	10,008,928	10,000,000	10,000,000					4.000	4.000	MS	103,333	400,000	03/26/2018	03/28/2033
060505-DL-5	BANK AMER CORP				2.A FE	1,296,718	141.5720	1,564,377	1,105,000	1,273,076		(6,237)			6.500	5.130	MS	21,148	71,825	11/16/2016	09/15/2037
06051G-FL-8	BANK AMER CORP				2.A FE	5,048,950	117.2710	5,863,597	5,000,000	5,028,657		(4,283)			4.250	4.130	AO	40,729	212,500	10/28/2015	10/22/2026
06051G-FS-3	BANK AMER CORP				1.G FE	5,126,050	114.0410	5,702,094	5,000,000	5,064,790		(12,796)			3.875	3.560	FA	80,729	193,750	10/28/2015	08/01/2025
06051G-GC-7	BANK AMER CORP			1,2	2.A FE	15,416,800	115.9780	17,396,843	15,000,000	15,282,726		(42,097)			4.183	3.820	MN	62,745	627,450	09/08/2017	11/25/2027
06406G-AA-9	BANK NEW YORK MELLON			2	1.F FE	2,600,262	113.0160	3,051,450	2,700,000	2,627,038		8,009			3.000	3.390	AO	13,725	81,000	07/06/2017	10/30/2028
06406H-BY-4	BANK NEW YORK MTN BK			2	1.F FE	11,991,960	102.1310	12,255,769	12,000,000	11,999,316		914			3.550	3.550	MS	115,967	426,000	09/16/2011	09/23/2021
066836-AA-5	BAPTIST HEALTH SOUTH			1	1.E FE	5,081,950	102.4090	5,120,481	5,000,000	5,006,062		(9,421)			4.590	4.390	FA	86,700	229,500	05/19/2011	08/15/2021
070101-AH-3	BASIN ELECTRIC POWER			1	1.F FE	12,502,392	119.2940	14,618,397	12,254,000	12,487,701		(5,052)			4.750	4.610	AO	105,095	582,065	12/05/2017	04/26/2047
07177M-AB-9	BAXALTA INC			1	2.B FE	9,915,150	112.9300	11,293,002	10,000,000	9,954,233		4,987			4.000	4.110	JD	8,889	400,000	05/27/2016	06/23/2025
07274N-AL-7	BAYER US FIN II LLC			1	2.A FE	4,862,450	117.5690	5,878,481	5,000,000	4,887,356		11,427			4.375	4.710	JD	9,722	218,750	10/10/2018	12/15/2028
07274N-AW-3	BAYER US FIN II LLC			1	2.A FE	13,360,598	108.0970	14,986,599	13,864,000	13,642,001		57,718			3.375	3.860	JJ	215,759	467,910	07/10/2018	07/15/2024
073730-AG-8	BEAM INC			1	2.B FE	4,828,900	105.7110	5,285,583	5,000,000	4,942,045		22,132			3.250	3.740	JD	7,222	162,500	06/09/2015	06/15/2023
084423-AS-1	BERKLEY W R CORP			1	2.A FE	4,981,000	104.7960	5,239,804	5,000,000	4,997,219		2,194			4.625	4.670	MS	68,090	231,250	03/13/2012	03/15/2022
084664-BT-7	BERKSHIRE HATHAWAY F			1	1.C FE	10,313,700	103.8100	10,381,076	10,000,000	10,051,152		(36,160)			3.000	2.610	MN	38,333	300,000	01/17/2013	05/15/2022
084664-CQ-2	BERKSHIRE HATHAWAY F			1	1.C	6,292,600	131.8710	6,593,562	5,000,000	6,285,430		(7,170)			4.200	2.830	FA	79,333		10/06/2020	08/15/2048
084670-BJ-6	BERKSHIRE HATHAWAY I			1	1.C FE	9,953,800	105.4910	10,549,162	10,000,000	9,989,052		4,948			3.000	3.050	FA	116,667	300,000	01/30/2013	02/11/2023
09062X-AD-5	BIOGEN INC			1	2.A	10,047,735	135.5870	10,169,043	7,500,000	10,033,224		(14,511)			5.200	3.180	MS	114,833		10/15/2020	09/15/2045
09062X-AF-0	BIOGEN INC			1	1.G FE	10,058,000	114.5720	11,457,215	10,000,000	10,029,552		(5,851)			4.050	3.970	MS	119,250	405,000	09/15/2015	09/15/2025
09062X-AH-6	BIOGEN INC			1	2.A	5,059,550	104.3770	5,218,882	5,000,000	5,058,459		(1,091)			2.250	2.100	MN	18,750	56,563	10/21/2020	05/01/2030
092113-AH-2	BLACK HILLS CORP			1	2.A FE	10,208,906	109.5980	11,168,115	10,190,000	10,196,444		(2,224)			4.250	4.220	MN	37,293	433,075	12/03/2013	11/30/2023
09256B-AD-9	BLACKSTONE HLDGS FIN			1	1.E FE	1,962,120	108.6750	2,173,512	2,000,000	1,990,690		4,063			4.750	4.980	FA	35,889	95,000	08/14/2012	02/15/2023
093662-AE-4	BLOCK FINL CORP			1	2.C FE	3,630,874	106.2760	3,721,808	3,502,000	3,525,830		(16,895)			5.500	4.960	MN	32,102	192,610	10/10/2013	11/01/2022
09778P-AA-3	BON SECOURS MERCY HE			1	1.E FE	3,418,710	113.8770	3,416,321	3,000,000	3,407,247		(11,463)			3.464	1.800	JD	8,660	65,239	09/18/2020	06/01/2030
09857L-AR-9	BOOKING HOLDINGS INC			1	1.G FE	11,587,892	124.1950	11,984,825	9,650,000	11,545,607		(42,285)			4.625	2.210	AO	96,701	107,531	11/03/2020	04/13/2030
099724-AJ-5	BORGWARNER INC			1	2.B FE	3,020,015	110.1660	3,513,194	3,189,000	3,105,102		17,952			3.375	4.060	MS	31,691	107,629	11/09/2015	03/15/2025
10103D-AB-2	BOSTON MED CTR CORP			1	2.B FE	4,846,900	113.5060	5,675,321	5,000,000	4,882,395		13,043			3.912	4.280	JJ	97,800	195,600	03/09/2018	07/01/2028
10112R-AS-3	BOSTON PPTYS LTD PAR			1	2.A FE	10,715,650	100.4130	11,045,476	11,000,000	10,987,129		33,609			4.125	4.440	MN	57,979	453,750	03/31/2011	05/15/2021
10112R-AU-8	BOSTON PPTYS LTD PAR			1	2.A FE	8,378,920	106.3810	8,510,546	8,000,000	8,078,340		(41,020)			3.850	3.280	FA	128,333	308,000	11/14/2012	02/01/2023
10112R-AX-2	BOSTON PPTYS LTD PAR			1	2.A FE	4,813,700	113.9380	5,696,901	5,000,000	4,861,500		23,926			3.650	4.260	FA	76,042	182,500	12/17/2018	02/01/2026
10112R-AY-0	BOSTON PPTYS LTD PAR			1	2.A FE	5,662,260	108.9970	6,539,873	6,000,000	5,767,502		35,916			2.750	3.500	AO	41,250	165,000	12/19/2017	10/01/2026
10112R-BA-1	BOSTON PPTYS LTD PAR			1	2.A FE	13,886,657	119.5510	15,215,340	12,727,000	13,760,981		(91,483)			4.500	3.310	JD	47,726	572,715	05/05/2020	12/01/2028
10112R-BD-5	BOSTON PPTYS LTD PAR			1	2.A FE	5,020,040	110.1890	5,509,482	5,000,000	5,018,819		(1,221)			3.250	3.200	JJ	68,160	38,368	05/01/2020	01/30/2031
10373Q-AG-5	BP CAP MKTS AMER INC			1	1.F FE	15,000,000	100.8120	15,121,907	15,000,000	15,000,000					4.742	4.740	MS	217,342	711,300	12/14/2018	03/11/2021
10373Q-AL-4	BP CAP MKTS AMER INC			1	1.F FE	7,997,375	105.4440	9,267,473	8,789,000	8,567,903		85,575			2.750	3.870	MN	34,240	241,698	12/14/2018	05/10/2023
10373Q-BG-4	BP CAP MKTS AMER INC			1	1.E	4,046,584	102.2880	4,219,393	4,125,000	4,046,968		384			3.000	3.090	FA	43,656		10/16/2020	02/24/2050
10604P-AC-7	BRAZORIA CNTY TEX IN			1,2	1.G	2,500,000	107.2730	2,681,825	2,500,000	2,500,000					7.000	7.000	MS	58,333	136,597	11/13/2019	03/01/2039
10922N-AC-7	BRIGHTHOUSE FINL INC			1	2.B FE	26,468,420	108.7120	29,352,240	27,000,000	26,605,041		34,790			3.700	3.950	JD	24,975	999,000	04/25/2018	06/22/2027
110122-AT-5	BRISTOL MYERS SQUIBB			1	1.F FE	10,852,018	102.6310	11,869,303	11,565,000	11,431,380		81,487			2.000	2.750	FA	96,375	231,300	03/14/2013	08/01/2022
110122-CW-6	BRISTOL-MYERS SQUIBB			1	1.F FE	7,995,920	104.7630	8,381,047	8,000,000	7,996,916		(2,320)			3.250	3.270	FA	98,222	130,000	07/15/2020	08/15/2022
110122-CX-4	BRISTOL-MYERS SQUIBB			1	1.F FE	5,730,812	105.3510	6,115,646	5,805,000	5,746,834		(425,390)			3.550	4.190	FA	77,852	103,039	07/15/2020	08/15/2022
11271R-AA-7	BROOKFIELD FIN LLC			1	1.G FE	2,914,600	109.7530	3,149,919	2,870,000	2,894,459		(7,324)			4.000	3.700	AO	28,700	114,800	02/21/2018	04/01/2024
115236-AB-7	BROWN & BROWN INC			1	2.C FE	6,235,289	118.3190	7,314,539	6,182,000	6,227,722		(4,460)			4.500	4.390	MS	81,912	278,190	04/03/2019	03/15/2029
118230-AK-7	BUCKEYE PARTNERS L P			1	3.B FE	4,740,728	102.7500	4,932,000	4,800,000	4,782,741		6,405			4.150	4.300	JJ	99,600	199,200	07/23/2013	07/01/2023
118230-AQ-4	BUCKEYE PARTNERS L P			1	3.B FE	4,823,550	101.3000	5,065,000	5,000,000	4,874,275		18,210			3.950	4.430	JD	16,458	197,500	02/08/2018	12/01/2026
120568-AX-8	BUNGE LTD FIN CORP			1	2.C FE	12,569,180	111.1060	14,443,906	13,000,000	12,716,001		44,556			3.250	3.680	FA	159,611	422,500	10/30/2019	08/15/2026
120568-AZ-3	BUNGE LTD FIN CORP			1	2.C FE	21,709,740	113.9840	25,076,513	22,000,000	21,783,512		27,254			3.750	3.910	MS	220,000	825,000	08/02/2018	09/25/2027
12189L-AA-9	BURLINGTON NORTHN SA			1	1.E FE	5,954,300	148.0820	7,404,150	5,000,000	5,930,042		(24,258)			5.750	4.290	MN	47,917	287,500	03/19/2020	05/01/2040
12189L-AE-1	BURLINGTON NORTHN SA			1	1.G	3,573,996	145.4510	3,738,104	2,570,000	3,565,518		(8,478)			5.400	2.840	JD	11,565	69,390	10/06/2020	06/01/2041
12189L-AF-8	BURLINGTON NORTHN SA			1	1.E FE	2,992,590	101.3990	3,041,981	3,000,000	2,999,399		829			3.450	3.470	MS	30,475	103,500	08/17/2011	09/15/2021

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, NAIC Designation Modifier and SVO 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
12189L-AL-5	BURLINGTON NORTHN SA			1	1.E FE	3,983,200	103.8810	4,155,271	4,000,000	3,996,841		1,820			3.050	3.090	MS	40,667	122,000	08/16/2012	09/01/2022
12189L-AN-1	BURLINGTON NORTHN SA			1	1.G	6,432,750	134.5300	6,726,508	5,000,000	6,421,412		(11,338)			4.450	2.700	MS	65,514		10/02/2020	03/15/2043
12189L-AU-5	BURLINGTON NORTHN SA			1	1.G FE	3,196,578	134.8700	3,439,209	2,550,000	3,185,510		(11,069)			4.550	3.040	MS	38,675	58,013	05/22/2020	09/01/2044
12189T-AR-5	BURLINGTON NORTHN SA			1	1.E FE	13,844,200	150.8530	15,085,334	10,000,000	13,156,227		(264,658)			7.950	3.970	FA	300,333	795,000	04/19/2018	08/15/2030
12503M-AA-6	CBOE GLOBAL MARKETS			1	1.G FE	4,881,100	113.7060	5,685,312	5,000,000	4,907,041		13,381			3.650	4.000	JJ	85,674	182,500	01/08/2019	01/12/2027
12505B-AD-2	CBRE SVCS INC			1	2.A FE	5,274,950	118.2780	5,913,932	5,000,000	5,183,356		(33,027)			4.875	4.040	MS	81,250	243,750	02/12/2018	03/01/2026
12541W-AA-8	C H ROBINSON WORLDWI			1	2.A FE	9,925,000	118.2570	11,825,720	10,000,000	9,942,347		6,608			4.200	4.290	AO	88,667	420,000	04/19/2018	04/15/2028
125523-AH-3	CIGNA CORP CORPORATE			1	2.B FE	13,032,208	120.8150	14,217,621	11,768,000	12,888,999		(123,633)			4.375	2.940	AO	108,691	514,850	02/11/2020	10/15/2028
125523-AV-2	CIGNA CORP NEW			1	2.B FE	7,726,240	109.8150	8,785,278	8,000,000	7,751,217		(57,538)			3.250	4.040	AO	54,889	130,000	07/13/2020	04/15/2025
125523-AZ-3	CIGNA CORP NEW			1	2.B FE	14,999,237	111.9840	17,240,017	15,395,000	15,022,362		(70,306)			3.050	3.450	AO	99,127	234,774	07/13/2020	10/15/2027
126650-CX-6	CVS HEALTH CORP			1	2.B FE	31,417,190	119.0290	36,899,089	31,000,000	31,373,016		(48,788)			4.300	4.080	MS	355,467	1,333,000	09/03/2019	03/25/2028
126650-CY-4	CVS HEALTH CORP			1	2.B FE	9,734,300	126.1860	12,618,691	10,000,000	9,750,242		8,966			4.780	4.990	MS	127,467	478,000	03/18/2019	03/25/2038
12665U-AA-2	CVS PTC 2013			2	2.B FE	16,730,989	113.3990	17,870,266	15,758,630	16,637,589		(60,619)			4.704	4.200	MON	43,242	741,286	06/21/2019	01/10/2036
12673P-AE-5	CA INC			1	2.C FE	5,058,200	107.1500	5,357,527	5,000,000	5,017,315		(6,671)			4.500	4.340	FA	85,000	225,000	01/07/2014	08/15/2023
12673P-AJ-4	CA INC			1	2.C FE	21,186,800	114.7000	22,940,108	20,000,000	20,822,258		(121,147)			4.700	3.910	MS	276,778	940,000	10/30/2017	03/15/2027
127055-AH-4	CABOT CORP			1	2.C FE	16,129,214	103.4620	16,616,139	16,060,000	16,073,436		(8,367)			3.700	3.640	JJ	274,001	594,220	05/30/2013	07/15/2022
127055-AL-5	CABOT CORP			1	2.C FE	5,306,700	107.9610	5,398,094	5,000,000	5,279,278		(27,422)			4.000	3.220	JJ	100,000	100,000	01/16/2020	07/01/2029
133131-AS-1	CAMDEN PPTY TR			1	1.G FE	4,624,693	108.9670	4,685,607	4,300,000	4,377,726		(32,954)			4.875	4.010	JD	9,317	209,625	04/17/2012	06/15/2023
133131-AU-6	CAMDEN PPTY TR			1	1.G FE	6,504,843	109.2410	6,976,142	6,386,000	6,425,915		(15,019)			4.250	4.010	JJ	125,148	271,405	03/20/2014	01/15/2024
133434-AA-8	CAMERON LNG LLC			1	1.G	3,390,718	109.4480	3,392,900	3,100,000	3,386,357		(4,361)			2.902	1.900	JJ	41,482		10/26/2020	07/15/2031
133434-AB-6	CAMERON LNG LLC				1.G	11,262,400	112.7610	11,276,183	10,000,000	11,258,761		(3,639)			3.302	2.230	JJ	152,259		12/10/2020	01/15/2035
134429-AY-5	CAMPBELL SOUP CO			1	2.C FE	3,973,680	103.3300	4,133,212	4,000,000	3,995,365		2,828			2.500	2.570	FA	41,389	100,000	07/30/2012	08/02/2022
134429-BG-3	CAMPBELL SOUP CO			1	2.C FE	5,000,000	117.5650	5,878,267	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			1	2.C FE	10,000,000	108.0460	10,804,631	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 PARTN				1.F FE	5,000,000	88.6910	4,434,578	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 PARTN				1.F FE	5,000,000	107.3760	5,368,843	5,000,000	5,000,000					3.800	3.800	MJSD	8,444	190,000	03/19/2018	03/15/2028
14020A-CQ-5	CAPITAL IMPACT PARTN				1.F FE	5,000,000	105.3140	5,265,741	5,000,000	5,000,000					2.550	2.550	FMAN	16,292	93,500	02/18/2020	02/15/2030
14020A-CY-8	CAPITAL IMPACT PARTN			2	1.F FE	5,000,000	96.8450	4,842,258	5,000,000	5,000,000					2.700	2.700	MJSD	6,000	30,375	09/21/2020	09/15/2035
14020A-CZ-5	CAPITAL IMPACT PARTN			2	1.F	5,000,000	97.3420	4,867,103	5,000,000	5,000,000					2.500	2.500	JAJO	23,958		10/19/2020	10/15/2035
14040H-BJ-3	CAPITAL ONE FINL COR			2	2.C FE	3,978,800	114.0520	4,562,080	4,000,000	3,988,632		2,079			4.200	4.260	AO	28,933	168,000	12/04/2015	10/29/2025
14040H-BK-0	CAPITAL ONE FINL COR			2	2.C FE	3,882,240	113.3430	4,533,745	4,000,000	3,917,994		12,819			3.750	4.160	JJ	63,750	150,000	02/07/2018	07/28/2026
14040H-BW-4	CAPITAL ONE FINL COR			2	2.A FE	4,847,650	115.5570	5,777,854	5,000,000	4,885,481		13,640			3.800	4.170	JJ	79,694	190,000	02/14/2018	01/31/2028
140420-NB-2	CAPITAL ONE BK USA N				2.B FE	15,095,957	105.7190	16,578,963	15,682,000	15,496,750		82,124			3.375	3.960	FA	199,946	529,268	09/10/2015	02/15/2023
14149Y-AY-4	CARDINAL HEALTH INC			1	2.B FE	18,464,183	105.7720	20,467,029	19,350,000	19,109,389		102,492			3.200	3.780	MS	182,320	619,200	09/15/2014	03/15/2023
141781-AY-0	CARGILL INC			1	1.F FE	6,180,132	101.4430	5,756,896	5,675,000	5,698,258		(61,739)			4.307	3.180	MN	31,911	244,422	03/07/2012	05/14/2021
142339-AF-7	CARLISLE COS INC			1	2.B FE	9,968,700	104.8390	10,483,964	10,000,000	9,993,198		3,444			3.750	3.780	MN	47,917	375,000	11/15/2012	11/15/2022
14309U-AA-0	CARLYLE HLDGS FIN LL			1	2.A FE	22,855,136	106.3750	24,519,615	23,050,000	23,004,528		20,427			3.875	3.970	FA	372,161	893,188	11/17/2015	02/01/2023
14314D-AA-1	CARLYLE FIN LLC			1	2.A FE	15,297,415	109.8460	17,026,217	15,500,000	15,319,482		17,284			3.500	3.650	MS	153,708	542,500	09/18/2019	09/19/2029
144141-DB-1	CAROLINA PWR & LT CO			1	1.F FE	5,940,200	123.5350	6,176,777	5,000,000	5,920,655		(19,545)			4.100	2.910	MN	26,194	102,500	05/18/2020	05/15/2042
144285-AK-9	CARPENTER TECHNOLOGY			1	3.C FE	1,457,625	104.7160	1,570,751	1,500,000	1,488,747		4,818			4.450	4.810	MS	22,250	66,750	07/05/2013	03/01/2023
14916R-AC-8	CATHOLIC HEALTH INIT			1	2.A FE	5,095,100	104.4410	5,222,053	5,000,000	5,019,438		(10,208)			2.950	2.730	MN	24,583	147,500	11/01/2012	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INIT			1	2.A FE	2,997,660	108.0580	3,241,766	3,000,000	2,999,271		262			4.200	4.210	FA	52,500	126,000	01/15/2014	08/01/2023
15361G-AW-5	CENTRAL HUDSON GAS&E				1.G FE	7,000,000	100.6250	7,043,807	7,000,000	7,000,000					4.150	4.150	AO	72,625	290,500	12/02/2010	04/01/2021
17108J-AA-1	CHRISTUS HEALTH			1	1.E FE	9,115,750	118.7710	9,501,687	8,000,000	9,057,626		(58,124)			4.341	2.340	JJ	173,640	108,525	09/23/2020	07/01/2028
17275R-AF-9	CISCO SYS INC			1	1.E FE	2,420,260	149.4760	2,989,529	2,000,000	2,409,416		(10,844)			5.500	3.950	JJ	50,722	55,000	03/20/2020	01/15/2040
17288X-AA-2	CITADEL LIMITED PART			1	2.B FE	11,685,425	107.4300	12,354,458	11,500,000	11,584,658		(39,907)			5.375	4.970	JJ	281,590	618,125	09/14/2018	01/17/2023
17288X-AB-0	CITADEL LIMITED PART			1	2.B FE	6,259,500	108.9710	6,810,708	6,250,000	6,257,782		(1,148)			4.875	4.850	JJ	138,802	254,753	09/17/2019	01/15/2027
172967-KU-4	CITIGROUP INC				2.B FE	11,380,820	116.9340	12,862,828	11,000,000	11,284,140		(31,954)			4.125	3.730	JJ	196,625	453,750	10/31/2017	07/25/2028
17298C-G4-4	CITIGROUP			1,2	1.G FE	15,000,000	102.9740	15,446,192	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			1,2	1.G FE	10,000,000	101.8210	10,182,125	10,000,000	10,000,000					4.500	4.500	JAJO	76,250	450,000	01/25/2019	01/30/2034
17298C-GV-4	CITIGROUP			1,2	1.G FE	4,000,000	102.6170	4,104,702	4,000,000	4,000,000					3.500	3.500	MN	12,056	140,000	05/29/2019	05/31/2031
17298C-JY-5	CITIGROUP INC			1,2	1.G FE	5,000,000	97.4580	4,872,944	5,000,000	5,000,000					2.000	2.000	FA	36,944		08/14/2020	08/18/2032
174610-AK-1	CITIZENS FINL GROUP			2	2.B FE	15,054,259	115.4370	17,315,655	15,000,000	15,037,232		(6,732)			4.300	4.240	JD	50,167	645,000	04/19/2018	12/03/2025

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, NAIC Designation Modifier and SVO 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
189054-AS-8	CLOROX CO DEL			1	1.G FE	4,954,850	103.0370	5,151,863	5,000,000	4,995,331		5,168			3.800	3.910	MN	24,278	190,000	11/14/2011	11/15/2021
189054-AU-3	CLOROX CO DEL			1	1.G FE	14,973,050	110.6980	16,604,747	15,000,000	14,988,258		2,721			3.500	3.520	JD	23,333	525,000	12/05/2014	12/15/2024
19260M-AA-4	COINSTAR FUNDING LLC			4	2.B FE	24,556,491	97.5270	23,175,598	23,763,125	23,890,852		(612,366)			5.216	3.490	JAJO	227,239	1,239,485	10/29/2019	04/25/2047
19565C-AA-8	COLONIAL ENTERPRISES			1	1.G FE	7,445,490	113.0430	7,913,049	7,000,000	7,437,098		(8,392)			3.250	2.460	MN	29,069	115,014	10/23/2020	05/15/2030
19828J-AA-6	COLUMBIA PPTY TR OPE			1	2.B FE	11,659,098	105.4440	12,514,194	11,868,000	11,722,100		30,421			4.150	4.460	AO	123,131	492,522	01/10/2019	04/01/2025
19828J-AB-4	COLUMBIA PPTY TR OPE			1	2.B FE	7,502,427	104.5040	8,100,160	7,751,000	7,561,047		29,358			3.650	4.140	FA	106,878	282,912	04/09/2019	08/15/2026
200339-DX-4	COMERICA BANK				2.A FE	1,794,240	112.8150	1,974,267	1,750,000	1,772,798		(4,499)			4.000	3.680	JJ	29,944	70,000	11/03/2015	07/27/2025
200340-AQ-0	COMERICA INC				2.B FE	11,457,305	113.6230	13,093,925	11,524,000	11,489,158		5,516			3.800	3.860	JJ	193,411	437,912	09/12/2014	07/22/2026
20268J-AB-9	COMMONSPIRIT HEALTH			1	2.A FE	4,998,800	109.7540	5,487,705	5,000,000	4,999,241		296			3.347	3.340	AO	41,838	185,944	11/05/2019	10/01/2029
20453K-AA-3	COMPASS BK BIRMINGHA			2	2.B FE	9,367,800	112.1170	11,211,790	10,000,000	9,680,559		66,012			3.875	4.700	AO	87,188	387,500	10/09/2015	04/10/2025
205887-AR-3	CONAGRA BRANDS INC			1	2.C FE	3,506,760	134.7680	4,043,048	3,000,000	3,413,125		(42,997)			7.000	4.840	AO	52,500	210,000	10/02/2018	10/01/2028
205887-BR-2	CONAGRA BRANDS INC			1	2.C FE	5,430,541	105.1690	5,934,738	5,643,000	5,584,161		26,905			3.200	3.720	JJ	78,250	180,576	09/18/2014	01/25/2023
208251-AE-8	CONOCO INC			1	1.G FE	7,642,504	140.2410	10,246,043	7,306,000	7,549,424		(21,682)			6.950	6.420	AO	107,195	507,767	02/17/2016	04/15/2029
20826F-AA-4	CONOCOPHILLIPS CO			1	1.F FE	6,546,773	103.4240	6,929,437	6,700,000	6,666,429		16,509			2.400	2.660	JD	7,147	240,000	01/25/2013	12/15/2022
20826F-AA-4	CONOCOPHILLIPS CO	C		1	1.F FE	3,224,727	103.4240	3,413,007	3,300,000	3,283,509		8,110			2.400	2.660	JD	3,520	79,200	01/25/2013	12/15/2022
20826F-AC-0	CONOCOPHILLIPS COMPA			1	1.G	2,346,620	127.2380	2,544,764	2,000,000	2,344,889		(1,731)			4.300	3.240	MN	10,989	43,000	10/23/2020	11/15/2044
20826F-AF-3	CONOCOPHILLIPS CO			1	1.F FE	2,614,335	115.9790	2,916,885	2,515,000	2,610,203		(4,132)			4.150	3.780	MN	13,336	104,373	03/17/2020	11/15/2034
20826F-AG-1	CONOCOPHILLIPS CO			1	1.F FE	13,138,351	109.7220	14,781,757	13,472,000	13,307,561		34,029			3.350	3.650	MN	57,668	451,312	08/27/2015	05/15/2025
20826F-AQ-9	CONOCOPHILLIPS CO			1	1.F FE	3,000,120	120.0430	3,601,295	3,000,000	3,000,093		(15)			4.950	4.940	MS	43,725	148,500	03/04/2016	03/15/2026
21036P-AY-4	CONSTELLATION BRANDS			1	2.C FE	4,761,800	114.1860	5,709,301	5,000,000	4,817,601		21,560			3.600	4.190	FA	68,000	180,000	04/30/2018	02/15/2028
219350-AH-8	CORNING INC				2.A FE	5,796,300	135.6930	6,784,651	5,000,000	5,671,980		(65,694)			6.850	4.830	MS	114,167	342,500	01/18/2019	03/01/2029
22003B-AH-9	CORPORATE OFFICE PPT			1	2.C FE	12,497,760	110.4960	13,259,594	12,000,000	12,173,063		(54,755)			5.250	4.700	FA	238,000	630,000	03/20/2014	02/15/2024
224044-CF-2	COX COMMUNICATIONS I			1	2.B FE	9,446,800	126.3780	12,637,803	10,000,000	9,523,497		22,331			4.800	5.280	FA	200,000	480,000	05/09/2017	02/01/2035
224399-AR-6	CRANE CO			1	2.B FE	29,198,995	109.5890	31,517,848	28,760,000	28,903,649		(48,747)			4.450	4.250	JD	56,881	1,279,820	04/03/2014	12/15/2023
22822R-BD-1	CROWN CASTLE TOWERS				1.F FE	4,960,000	107.7100	5,385,545	5,000,000	4,980,568		4,014			3.663	3.750	MON	8,140	183,150	06/02/2015	05/15/2025
22966R-AB-2	CUBESMART L P			1	2.B FE	5,065,950	109.4320	5,471,601	5,000,000	5,021,848		(7,377)			4.375	4.200	JD	9,722	218,750	03/25/2014	12/15/2023
232820-AJ-9	CYTEC INDS INC			1	2.B FE	4,965,150	105.4230	5,271,187	5,000,000	4,991,113		3,729			3.500	3.580	AO	43,750	175,000	02/26/2013	04/01/2023
23311R-AE-6	DCP MIDSTREAM LLC			1	3.A FE	32,394,708	101.5000	31,198,055	30,737,000	30,843,354		(207,828)			4.750	4.030	MS	369,057	1,460,008	09/28/2012	09/30/2021
23355L-AA-4	DXC TECHNOLOGY CO			1	2.C FE	6,534,060	105.2480	6,841,134	6,500,000	6,512,364		23			4.450	4.330	MS	85,168	289,250	08/07/2017	09/18/2022
23355L-AD-8	DXC TECHNOLOGY CO			1	2.B FE	20,146,096	114.4410	22,894,044	20,005,000	20,094,411		(11,664)			4.750	4.650	AO	200,606	950,238	01/14/2019	04/15/2027
233835-AQ-0	DAIMLERCHRYSLER				2.A FE	6,896,450	158.0290	7,901,498	5,000,000	6,658,745		(128,935)			8.500	4.380	JJ	192,431	425,000	02/12/2019	01/18/2031
233851-AF-1	DAIMLER FINANCE NORT			1	2.A FE	4,951,750	102.4080	5,120,439	5,000,000	4,995,943		5,567			3.875	3.990	MS	57,049	193,750	09/07/2011	09/15/2021
233851-BE-3	DAIMLER FINANCE NORT			1	2.A FE	959,833	100.4500	954,284	950,000	952,568		(7,265)			2.875	1.450	MS	8,421	13,656	06/11/2020	03/10/2021
233851-CZ-5	DAIMLER FINANCE NORT			1	2.A FE	1,006,970	100.2010	1,002,017	1,000,000	1,001,224		(5,746)			2.300	1.210	FA	8,881	11,500	06/16/2020	02/12/2021
233851-DB-7	DAIMLER FINANCE NORT			1	2.A FE	11,347,731	100.3290	11,265,038	11,228,000	11,252,952		(94,778)			3.000	1.420	FA	120,701	168,420	06/19/2020	02/22/2021
233851-DF-8	DAIMLER FINANCE NORT			1	2.A FE	5,313,150	114.6870	5,734,389	5,000,000	5,274,652		(34,385)			3.750	2.890	FA	67,188	187,500	11/08/2019	02/22/2028
233851-DW-1	DAIMLER FINANCE NORT			1	2.A FE	10,147,148	110.4320	11,043,286	10,000,000	10,130,981		(13,107)			3.100	2.920	FA	117,111	310,000	09/30/2019	08/15/2029
237194-AE-5	DARDEN RESTAURANTS I			1	2.C FE	2,241,800	119.6000	2,392,000	2,000,000	2,209,212		(9,535)			6.000	4.980	FA	45,333	120,000	04/27/2017	08/15/2035
237194-AH-8	DARDEN RESTAURANTS I			1	2.C FE	12,432,300	115.9480	11,594,865	10,000,000	12,153,323		(81,129)			6.800	4.900	AO	143,556	680,000	04/26/2017	10/15/2037
237194-AL-9	DARDEN RESTAURANTS I			1	2.C FE	10,991,054	109.5990	11,504,685	10,497,000	10,918,256		(62,322)			3.850	3.120	MN	67,356	404,135	10/28/2019	05/01/2027
244199-AW-5	DEERE & CO				1.F FE	6,118,550	135.7400	6,787,050	5,000,000	6,031,007		(87,543)			6.550	3.480	AO	81,875	327,500	03/24/2020	10/01/2028
24422E-RT-8	DEERE JOHN CAP CORP				1.F FE	2,188,998	105.0530	2,267,052	2,158,000	2,164,873		(3,186)			2.800	2.640	JJ	25,848	60,424	01/28/2013	01/27/2023
24422E-RT-8	DEERE JOHN CAP CORP	SD			1.F FE	21,608,457	105.0530	22,428,892	21,350,000	21,407,567		(26,682)			2.800	2.660	JJ	255,726	597,800	01/28/2013	01/27/2023
249030-AC-1	DENTSPLY INTL INC NE			1	2.B FE	7,473,975	101.2420	7,593,152	7,500,000	7,498,043		3,046			4.125	4.160	FA	116,875	309,375	08/16/2011	08/15/2021
25271C-AM-4	DIAMOND OFFSHORE DRI			1	5.C FE	952,100	112.2500	1,225,000	10,000,000	1,109,788		551,584	9,352,377		3.450	110.230	MN	57,500		09/12/2014	11/01/2023
25389J-AT-3	DIGITAL RLTY TR LP			1	2.B FE	13,046,947	120.1790	14,236,406	11,846,000	12,885,013		(117,621)			4.450	3.090	JJ	243,073	527,147	09/10/2019	07/15/2028
254010-AA-9	DIGNITY HEALTH			1	2.A FE	5,137,433	103.7900	5,308,866	5,115,000	5,119,663		(2,437)			3.125	3.070	MN	26,641	159,844	10/31/2012	11/01/2022
25466A-AE-1	DISCOVER BK				2.B FE	5,078,100	115.0200	5,751,044	5,000,000	5,044,114		(7,478)			4.250	4.060	MS	63,750	212,500	01/19/2016	03/13/2026
254687-CZ-7	DISNEY WALT CO			1	2.A FE	9,999,900	111.0230	11,102,394	10,000,000	10,004,702					3.700	3.690	MS	108,944	370,000	11/22/2019	09/15/2024
254687-EX-0	DISNEY WALT CO			1	1.G FE	4,356,217	139.4430	5,424,366	3,890,000	4,348,035		(8,181)			4.950	4.170	AO	40,651	192,555	03/23/2020	10/15/2045
254687-FX-9	DISNEY WALT CO			1	2.A FE	5,022,950	109.5660	5,478,331	5,000,000	5,021,667		(1,283)			2.650	2.600	JJ	61,833		05/11/2020	01/13/2031
25470D-AE-9	DISCOVERY COMMUNICAT			1	2.C FE	2,981,310	101.7570	3,052,724	3,000,000	2,998,957		2,220			4.375	4.450	JD	5,833	131,250	06/13/2011	06/15/2021
25470D-AH-2	DISCOVERY COMMUNICAT			1	2.C FE	3,834,160	105.2760	4,211,047	4,000,000	3,947,081		22,106			3.250	3.860	AO	32,500	130,000	06/08/2015	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	
		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, NAIC Designation Modifier and SVO 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
256677-AD-7	DOLLAR GEN CORP NEW			1	2.B FE	19,458,540	114.7470	22,375,817	19,500,000	19,476,710		3,871			4.150	4.170	MN	134,875	809,250	11/06/2015	11/01/2025
257375-AE-5	DOMINION ENERGY GAS			1	2.A FE	5,936,391	107.7390	6,594,716	6,121,000	6,057,257		16,639			3.550	3.940	MN	36,216	217,296	08/06/2014	11/01/2023
257375-AH-8	DOMINION ENERGY GAS			1	2.A FE	5,055,200	110.5530	5,527,687	5,000,000	5,024,319		(6,003)			3.600	3.460	JD	8,000	180,000	06/05/2015	12/15/2024
257559-AH-7	DOMTAR CORP			1	2.C FE	14,967,150	102.8650	15,429,770	15,000,000	14,995,135		3,709			4.400	4.420	AO	165,000	660,000	03/07/2012	04/01/2022
260543-CJ-0	DOW CHEM CO			1	2.C FE	9,816,300	109.5210	10,952,186	10,000,000	9,923,337		18,720			3.500	3.720	AO	87,500	350,000	09/18/2014	10/01/2024
26078J-AD-2	DOWDUPONT INC			1	2.A FE	5,636,800	123.1390	6,156,982	5,000,000	5,563,720		(64,800)			4.725	3.050	MN	30,188	236,250	11/12/2019	11/15/2028
26078J-AE-0	DOWDUPONT INC			1	2.A FE	5,369,600	135.2780	6,763,943	5,000,000	5,346,828		(12,648)			5.319	4.720	MN	33,983	265,950	02/20/2019	11/15/2038
264399-ED-4	DUKE POWER CO LLC			1	1.G FE	3,120,456	144.8290	3,331,077	2,300,000	2,971,434		(45,555)			6.450	3.420	AO	31,318	148,350	08/01/2017	10/15/2032
26441Y-AY-3	DUKE RLTY LTD PARTNE			1	2.A FE	6,066,253	110.4130	6,778,277	6,139,000	6,104,548		7,993			3.750	3.900	JD	19,184	230,213	10/28/2015	12/01/2024
268648-AN-2	E M C CORP MASS			1	3.C FE	17,713,340	104.7950	18,863,100	18,000,000	17,916,428		32,549			3.375	3.570	JD	50,625	607,500	10/29/2014	06/01/2023
26875P-AG-6	EOG RES INC			1	1.G FE	11,949,120	100.2560	12,030,742	12,000,000	11,999,490		6,037			4.100	4.150	FA	205,000	492,000	11/18/2010	02/01/2021
26875P-AK-7	EOG RES INC			1	1.G FE	8,163,517	104.3510	8,507,761	8,153,000	8,155,465		(1,128)			2.625	2.610	MS	63,016	214,016	01/14/2013	03/15/2023
26875P-AU-5	EOG RES INC			1	1.G FE	5,550,300	121.4730	6,073,689	5,000,000	5,519,171		(31,129)			4.375	3.050	AO	46,181	109,983	05/12/2020	04/15/2030
26882P-BE-1	ERAC USA FIN CO			1	2.A FE	6,290,450	154.9230	7,746,185	5,000,000	6,211,187		(45,776)			7.000	4.870	AO	73,889	350,000	03/21/2019	10/15/2037
26884L-AB-5	EQT CORP			1	3.C FE	6,389,878	102.5000	6,399,075	6,243,000	6,252,106		(10,069)			4.875	4.680	MN	38,889	304,346	07/30/2012	11/15/2021
26884T-AH-5	ERAC USA FINANCE COM			1	2.A FE	8,583,169	105.0180	9,246,890	8,805,000	8,753,750		27,114			3.300	3.630	AO	61,342	290,565	11/05/2013	10/15/2022
26884U-AC-3	EPR PPTYS			1	3.A FE	9,340,000	101.0150	9,091,418	9,000,000	9,229,091		(34,716)			4.750	4.240	JD	19,000	427,500	08/16/2017	12/15/2026
269246-BS-2	E TRADE FINANCIAL CO			1	2.A FE	10,363,400	120.1710	12,017,167	10,000,000	10,325,642		(39,800)			4.500	3.950	JD	13,750	450,000	12/04/2019	06/20/2028
26969P-AA-6	EAGLE MATERIALS INC			1	2.C FE	1,681,793	103.8750	1,765,886	1,700,000	1,686,606		2,056			4.500	4.660	FA	31,875	76,500	07/27/2018	08/01/2026
277432-AN-0	EASTMAN CHEM CO			1	2.C FE	10,178,500	104.4650	10,446,500	10,000,000	10,029,060		(21,137)			3.600	3.360	FA	136,000	360,000	01/17/2013	08/15/2022
278062-AC-8	EATON CORP PLC			1	2.A FE	6,976,480	104.3410	7,303,886	7,000,000	6,994,708		2,087			2.750	2.790	MN	31,549	192,500	11/14/2013	11/02/2022
278265-AE-3	EATON VANCE CORP			1	1.G FE	6,297,679	112.2880	7,040,501	6,270,000	6,282,163		(2,542)			3.500	3.450	AO	51,815	219,450	01/07/2019	04/06/2027
28932M-AA-3	ELM ROAD GENERATING			1	1.F FE	5,581,482	109.5530	6,114,709	5,581,482	5,581,482					5.209	5.200	FA	113,065	290,739	02/03/2010	02/11/2030
29248H-AB-9	EMPOWER FINANCE 2020				1.F FE	2,000,000	102.5100	2,050,204	2,000,000	2,000,000					1.776	1.770	MS	10,261		09/14/2020	03/17/2031
29250R-AU-0	ENBRIDGE ENERGY PART			1	2.A FE	2,118,940	101.6790	2,033,598	2,000,000	2,007,659		(16,389)			4.200	3.340	MS	24,733	84,000	05/30/2013	09/15/2021
29273R-AS-8	ENERGY TRANSFER PRTN			1	2.C FE	2,824,110	104.7570	3,142,718	3,000,000	2,953,082		21,063			3.600	4.390	FA	45,000	108,000	01/17/2014	02/01/2023
29273R-BG-3	ENERGY TRANSFER PRTN			1	2.C FE	8,856,945	113.1220	10,746,592	9,500,000	9,140,069		60,235			4.750	5.620	JJ	208,076	451,250	09/29/2015	01/15/2026
29336U-AB-3	ENLINK MIDSTREAM PAR			1	3.A FE	11,385,969	98.6770	11,900,446	12,060,000	11,764,439		81,449			4.400	5.230	AO	132,660	530,640	11/05/2015	04/01/2024
29364D-AQ-3	ENTERGY ARK INC			1	1.F FE	5,677,460	100.2380	6,092,497	6,078,000	6,071,921		48,907			3.750	4.580	FA	86,105	227,925	03/29/2011	02/15/2021
29364D-AS-9	ENTERGY ARK INC			1	1.F FE	9,992,800	109.7450	10,974,517	10,000,000	9,997,130		774			3.700	3.700	JD	30,833	370,000	03/10/2014	06/01/2024
29364W-AK-4	ENTERGY LA LLC			1	1.F FE	6,647,090	117.6910	6,826,079	5,800,000	6,129,550		(78,467)			5.400	3.790	MN	52,200	313,200	07/24/2013	11/01/2024
29364W-AM-0	ENTERGY LA LLC			1	1.F FE	13,924,130	115.4290	15,005,774	13,000,000	13,481,094		(90,403)			4.440	3.590	JJ	266,153	577,200	09/15/2015	01/15/2026
29364W-AR-9	ENTERGY LA LLC			1	1.F FE	3,033,510	104.8240	3,144,749	3,000,000	3,006,859		(3,892)			3.300	3.160	JD	8,250	99,000	05/30/2013	12/01/2022
29364W-AS-7	ENTERGY LA LLC			1	1.F FE	1,105,027	108.6090	1,194,709	1,100,000	1,101,474		(607)			4.050	3.990	MS	14,850	44,550	08/22/2013	09/01/2023
29379V-AZ-6	ENTERPRISE PRODS OPE			1	2.A FE	12,983,260	105.6930	14,099,450	13,340,000	13,216,178		52,257			3.350	3.770	MS	131,584	446,890	02/24/2016	03/15/2023
29379V-BE-2	ENTERPRISE PRODS OPE			1	2.A FE	7,699,300	111.9460	8,955,741	8,000,000	7,852,494		32,074			3.750	4.240	FA	113,333	300,000	11/17/2015	02/15/2025
29379V-BH-5	ENTERPRISE PRODS OPE			1	2.A FE	9,744,950	113.2460	11,324,635	10,000,000	9,863,607		23,525			3.700	3.990	FA	139,778	370,000	06/26/2015	02/15/2026
29379V-BL-6	ENTERPRISE PRODS OPE			1	2.A FE	3,278,447	115.1130	3,621,457	3,146,000	3,229,069		(12,539)			3.950	3.450	FA	46,945	124,267	10/28/2016	02/15/2027
29717P-AL-1	ESSEX PORTFOLIO L P			1	2.A FE	2,861,278	104.7500	3,142,522	3,000,000	2,957,321		20,003			3.375	4.100	JJ	46,688	101,250	09/28/2015	01/15/2023
30161M-AG-8	EXELON GENERATION CO			1	2.B FE	5,208,950	120.4750	6,023,765	5,000,000	5,190,884		(5,454)			6.250	5.910	AO	78,125	312,500	05/04/2017	10/01/2039
30231G-BF-8	EXXON MOBIL CORP			1	1.C FE	20,928,830	124.2970	21,130,556	17,000,000	20,904,688		(24,142)			4.227	2.660	MS	203,601	105,675	12/17/2020	03/19/2040
30231G-BG-6	EXXON MOBIL CORP			1	1.C FE	12,678,450	129.7260	12,972,690	10,000,000	12,663,446		(15,004)			4.327	2.940	MS	122,598	108,175	10/20/2020	03/19/2050
30251B-AA-6	FMR CORP			1	1.E FE	5,137,560	104.2140	5,210,725	5,000,000	5,014,191		(15,632)			5.350	4.990	MN	34,181	267,500	06/28/2011	11/15/2021
30251B-AC-2	FMR CORP			1	1.E	9,492,094	155.0530	9,528,019	6,145,000	9,473,931		(18,163)			6.500	2.900	JD	18,862	199,713	11/10/2020	12/14/2040
309588-AC-5	FARMERS EXCHANGE CAP				2.A FE	5,432,438	124.3130	5,253,484	4,226,000	5,111,217		(99,524)			7.050	3.820	MN	49,656	297,933	08/11/2017	07/15/2028
313747-AT-4	FEDERAL REALTY INVT			1	1.G FE	3,413,568	104.4050	3,909,990	3,745,000	3,651,666		36,191			2.750	3.840	JD	8,582	102,988	08/02/2013	06/01/2023
313747-AU-1	FEDERAL REALTY INVT			1	1.G FE	4,973,200	108.7180	5,435,945	5,000,000	4,990,843		2,780			3.950	4.010	JJ	91,069	197,500	01/07/2014	01/15/2024
313747-AY-3	FEDERAL REALTY INVT			1	1.G FE	10,558,085	108.7170	11,496,913	10,575,000	10,587,266		2,338			3.250	3.220	JJ	158,478	285,594	05/04/2020	07/15/2027
313747-AZ-0	FEDERAL REALTY INVT			1	1.G FE	4,600,517	108.4260	4,871,611	4,493,000	4,593,529		(6,989)			3.200	2.890	JD	6,390	143,776	04/30/2020	06/15/2029
313747-BA-4	FEDERAL REALTY INVT			1	1.G FE	14,836,650	111.5420	16,731,329	15,000,000	14,845,153		8,503			3.500	3.630	JD	43,750	291,667	05/07/2020	06/01/2030
315786-AC-7	FIDELITY & GTY LIFE			1	2.B FE	5,580,825	116.7000	5,922,525	5,075,000	5,522,674		(58,151)			5.500	3.180	MN	46,521	139,563	06/03/2020	05/01/2025
31620R-AH-8	FIDELITY NATIONAL FI			1	2.B FE	13,705,937	116.8830	14,487,700	12,395,000	13,581,577		(119,547)			4.500	3.070	FA	210,715	329,288	02/18/2020	08/15/2028
31620R-AJ-4	FIDELITY NATIONAL FI			1	2.B FE	4,987,800	109.7590	5,487,956	5,000,000	4,988,360		560			3.400	3.420	JD	7,556	86,417	06/09/2020	06/15/2030

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, NAIC Designation Modifier and SVO 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
316773-CL-2	FIFTH THIRD BANCORP			2	2.A FE	2,074,600	103.4680	2,069,374	2,000,000	2,010,466		(9,010)			3.500	3.020	MS	20,611	70,000	02/12/2013	03/15/2022
316773-CP-3	FIFTH THIRD BANCORP			2	2.B FE	27,836,162	110.5550	30,916,910	27,965,000	27,921,300		13,048			4.300	4.350	JJ	551,144	1,202,495	02/07/2014	01/16/2024
337915-AA-0	FIRSTMERIT CORP				2.A FE	13,722,058	107.2140	14,513,632	13,537,000	13,590,940		(24,438)			4.350	4.140	FA	240,451	588,860	12/08/2014	02/04/2023
33829T-AA-4	FIVE CORNERS FDG TR			1	1.G FE	18,058,990	110.9140	19,964,536	18,000,000	18,019,842		(6,360)			4.419	4.370	MN	101,637	795,420	01/17/2014	11/15/2023
33834D-AA-2	FIVE CORNERS FDG TR			1	1.G FE	8,155,220	110.5610	8,844,928	8,000,000	8,146,914		(8,306)			2.850	2.620	MN	29,133	109,567	05/29/2020	05/15/2030
341081-FB-8	FLORIDA PWR & LT CO			1	1.E FE	6,457,550	151.5700	7,578,549	5,000,000	6,416,033		(41,517)			5.960	3.790	AO	74,500	298,000	03/18/2020	04/01/2039
343412-AC-6	FLUOR CORP NEW			1	3.A FE	10,099,600	98.7620	9,876,200	10,000,000	10,045,059		(11,144)			3.500	3.370	JD	15,556	350,000	09/15/2015	12/15/2024
343412-AF-9	FLUOR CORP NEW			1	3.A FE	14,077,125	99.7530	14,214,803	14,250,000	14,110,655		14,848			4.250	4.400	MS	178,323	605,625	09/25/2018	09/15/2028
343498-AB-7	FLOWERS FOODS INC			1	2.B FE	9,508,360	111.4450	11,144,513	10,000,000	9,689,899		46,910			3.500	4.110	AO	87,500	350,000	11/21/2016	10/01/2026
34354P-AC-9	FLOWSERVE CORP			1	2.C FE	5,995,500	103.7420	6,224,570	6,000,000	5,998,961		582			3.500	3.510	MS	61,833	210,000	12/08/2014	09/15/2022
34354P-AD-7	FLOWSERVE CORP			1	2.C FE	4,750,000	105.8560	5,028,192	4,750,000	4,750,000					4.000	3.990	MN	24,278	190,000	11/19/2015	11/15/2023
345370-BY-5	FORD MTR CO DEL				3.B FE	5,770,400	117.4950	5,874,750	5,000,000	5,601,144		(62,833)			6.625	4.750	AO	82,813	331,250	03/07/2018	10/01/2028
345370-CA-6	FORD MTR CO DEL				3.B FE	6,302,900	128.2500	6,412,500	5,000,000	6,044,547		(74,185)			7.450	4.890	JJ	170,729	372,500	04/06/2017	07/16/2031
345397-YT-4	FORD MOTOR CREDIT CO			2	3.A FE	4,883,750	102.7500	5,137,500	5,000,000	4,914,039		10,692			3.815	4.100	MN	31,262	190,750	01/26/2018	11/02/2027
34540T-JV-5	FORD MOTOR CREDIT CO			1,2	3.B FE	5,000,000	99.1630	4,958,170	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			1,2	3.B FE	10,000,000	99.2900	9,929,024	10,000,000	10,000,000					4.300	4.290	FA	156,472	430,000	02/08/2016	02/20/2026
34540T-LB-6	FORD MOTOR CREDIT CO			1,2	3.A FE	5,000,000	99.2450	4,962,283	5,000,000	5,000,000					4.250	4.240	MS	59,618	212,500	03/07/2016	03/20/2026
34540T-RY-0	FORD MOTOR CREDIT CO			1,2	3.B FE	10,000,000	96.3800	9,638,049	10,000,000	10,000,000					3.850	3.840	MS	108,014	385,000	09/11/2017	09/20/2027
346845-AG-5	FORT BENNING FAMILY				2.C FE	6,132,674	124.8430	5,972,105	4,783,677	6,123,054		(9,621)			6.090	3.920	JJ	134,334		08/03/2020	01/15/2051
347466-AC-8	FORT IRWIN LD LLC				1.E	10,289,710	127.8110	10,224,909	8,000,000	10,279,513		(10,197)			5.170	2.820	JD	18,382	77,550	12/22/2020	12/15/2035
354613-AJ-0	FRANKLIN RES INC			1	1.F FE	10,417,447	104.1610	10,765,108	10,335,000	10,350,786		(8,941)			2.800	2.700	MS	85,206	289,380	02/01/2013	09/15/2022
35671D-AU-9	FREEPORT-MCMORAN INC			1	3.B FE	9,812,900	101.7500	10,175,000	10,000,000	9,974,007		21,413			3.550	3.780	MS	118,333	355,000	05/18/2012	03/01/2022
35671D-AZ-8	FREEPORT-MCMORAN INC			1	3.B FE	10,718,328	104.3300	11,737,125	11,250,000	11,103,714		61,114			3.875	4.490	MS	128,359	435,938	11/05/2013	03/15/2023
361448-AL-7	GATX CORP			1	2.B FE	15,172,650	101.7820	15,267,389	15,000,000	15,009,610		(22,423)			4.850	4.680	JD	60,625	727,500	06/04/2012	06/01/2021
361448-AN-3	GATX CORP			1	2.B FE	6,336,240	105.7340	6,344,048	6,000,000	6,081,575		(53,536)			4.750	3.780	JD	12,667	285,000	11/06/2015	06/15/2022
361448-AQ-6	GATX CORP			1	2.B FE	1,111,745	106.8250	1,233,839	1,155,000	1,143,237		4,880			3.900	4.380	MS	11,386	45,045	08/15/2013	03/30/2023
361448-AW-3	GATX CORP			1	2.B FE	15,956,970	109.7170	18,651,975	17,000,000	16,467,452		112,738			3.250	4.060	MS	139,660	552,500	02/17/2016	03/30/2025
361448-BA-0	GATX CORP			1	2.B FE	3,471,682	112.4020	4,117,301	3,663,000	3,517,375		17,023			3.500	4.140	MS	37,749	128,205	03/16/2018	03/15/2028
361448-BF-9	GATX CORP			1	2.B FE	1,759,704	118.1180	2,036,355	1,724,000	1,758,016		(1,688)			4.000	3.740	JD	192	43,675	05/21/2020	06/30/2030
36150J-AE-0	GBG LLC				1.F	5,591,250	111.7360	5,586,847	5,000,000	5,590,717		(533)			4.100	3.460	MON	17,083		12/10/2020	09/01/2050
369550-AU-2	GENERAL DYNAMICS COR			1	1.F FE	7,283,448	103.1470	7,761,879	7,525,000	7,474,067		26,212			2.250	2.620	MN	21,634	169,313	01/17/2013	11/15/2022
369550-BH-0	GENERAL DYNAMICS COR			1	1.F FE	6,326,900	129.9960	6,499,836	5,000,000	6,310,214		(16,686)			4.250	2.490	AO	53,125	109,792	09/09/2020	04/01/2040
369622-SM-8	GENERAL ELEC CAP COR				2.C FE	6,478,500	100.4660	6,027,960	6,000,000	6,007,123		(63,156)			5.300	4.200	FA	123,667	318,000	04/04/2012	02/11/2021
369622-SM-8	GENERAL ELEC CAP COR	C			2.C FE	4,319,000	100.4660	4,018,640	4,000,000	4,004,749		(42,104)			5.300	4.200	FA	82,444	212,000	04/04/2012	02/11/2021
36962G-4Y-7	GENERAL ELEC CAP COR				2.B FE	10,113,150	100.0220	10,002,275	10,000,000	10,000,243		(14,414)			4.625	4.470	JJ	223,542	462,500	08/11/2011	01/07/2021
36962G-5J-9	GENERAL ELEC CAP COR				2.B FE	12,441,600	103.1830	12,382,018	12,000,000	12,043,086		(52,342)			4.650	4.180	AO	114,700	558,000	01/18/2012	10/17/2021
36962G-6F-6	GENERAL ELEC CAP COR				2.B FE	1,124,453	104.4560	1,149,025	1,100,000	1,104,692		(2,683)			3.150	2.880	MS	10,973	34,650	11/01/2012	09/07/2022
370334-CH-5	GENERAL MLS INC			1	2.B FE	9,464,939	128.4470	12,749,655	9,926,000	9,493,079		15,573			4.550	4.920	AO	92,836	451,633	03/19/2019	04/17/2038
37045V-AH-3	GENERAL MTRS CO			1	2.C FE	5,193,200	120.3230	6,016,158	5,000,000	5,170,356		(8,260)			5.000	4.660	AO	62,500	250,000	01/24/2018	04/01/2035
37045V-AJ-9	GENERAL MTRS CO			1	2.C FE	9,797,500	121.2680	12,126,836	10,000,000	9,810,798		3,752			5.200	5.340	AO	130,000	520,000	04/21/2017	04/01/2045
37045V-AN-0	GENERAL MTRS CO			1	2.C FE	10,234,450	113.2700	11,327,090	10,000,000	10,167,756		(22,661)			4.200	3.900	AO	105,000	420,000	10/27/2017	10/01/2027
37045V-AS-9	GENERAL MTRS CO			1	2.C FE	5,505,050	118.9460	5,947,315	5,000,000	5,458,061		(46,989)			5.000	3.590	AO	62,500	250,000	02/05/2020	10/01/2028
37045X-BT-2	GENERAL MTRS FINL CO			1	2.C FE	5,143,300	113.7990	5,689,980	5,000,000	5,098,469		(14,800)			4.350	3.960	JJ	99,083	217,500	10/25/2017	01/17/2027
37046A-AY-1	GENERAL MTRS FINL CO			1,2	2.C FE	10,000,000	98.3520	9,835,225	10,000,000	10,000,000					3.900	3.900	JD	11,917	390,000	12/18/2017	12/20/2027
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1.G FE	5,391,991	107.2760	5,921,674	5,520,000	5,481,448		14,147			3.734	4.020	JJ	95,043	206,117	11/22/2013	07/15/2023
373334-JR-3	GEORGIA PWR CO			1	2.A	2,331,753	133.2390	2,311,697	1,735,000	2,329,993		(1,760)			5.400	3.040	JD	7,808		12/01/2020	06/01/2040
375558-AQ-6	GILEAD SCIENCES INC			1	2.A FE	22,675,889	100.0000	22,575,000	22,575,000	22,573,655		(17,484)			4.500	4.430	AO	253,969	1,015,875	11/30/2011	04/01/2021
375558-BD-4	GILEAD SCIENCES INC			1	2.A	3,939,540	132.3380	3,970,162	3,000,000	3,934,653		(4,887)			4.750	2.960	MS	47,500		10/20/2020	03/01/2046
375558-BF-9	GILEAD SCIENCES INC			1	2.A FE	5,017,150	113.6090	5,680,477	5,000,000	5,009,317		(1,666)			3.650	3.600	MS	60,833	182,500	11/06/2015	03/01/2026
375558-BS-1	GILEAD SCIENCES INC			1	2.A FE	4,977,550	100.8100	5,040,533	5,000,000	4,977,765		215			2.600	2.620	AO	32,500		09/23/2020	10/01/2040
378272-AF-5	GLENCORE FDG LLC			1	2.A FE	2,877,510	108.1450	3,244,350	3,000,000	2,963,006		14,163			4.125	4.670	MN	10,656	123,750	02/12/2014	05/30/2023
378272-AQ-1	GLENCORE FDG LLC			1	2.A FE	12,944,450	112.6900	14,649,700	13,000,000	12,959,825		5,043			3.875	3.920	AO	89,556	503,750	10/30/2017	10/27/2027
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	4,407,833	101.5760	4,464,273	4,395,000	4,407,663		(170)			2.150	2.110	FA	34,122		10/29/2020	08/15/2030

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, NAIC Designation Modifier and SVO 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
38141G-RD-8	GOLDMAN SACHS GROUP				2.A FE	19,515,950	106.7070	21,341,518	20,000,000	19,879,205		55,193			3.625	3.930	JJ	320,208	725,000	07/23/2013	01/22/2023
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	1,981,880	110.4810	2,209,624	2,000,000	1,993,430		1,902			4.000	4.110	MS	26,222	80,000	03/11/2014	03/03/2024
38150A-CV-5	GOLDMAN SACHS GROUP			1,2	1.G FE	10,000,000	100.4790	10,047,992	10,000,000	10,000,000					3.500	3.500	JD	18,472	350,000	06/10/2019	06/12/2031
38150A-D5-1	GOLDMAN SACHS GROUP			1,2	1.G FE	10,000,000	99.9640	9,996,433	10,000,000	10,000,000					3.000	3.000	JJ	125,833	300,000	07/29/2019	07/31/2029
384802-AB-0	GRAINGER W W INC			1	1.G FE	5,777,472	133.9870	6,845,421	5,109,000	5,769,244		(8,228)			4.600	3.760	JD	10,445	212,014	10/21/2020	06/15/2045
39121J-AE-0	GREAT RIV ENERGY			1	1.G FE	4,702,700	121.1330	4,750,431	3,921,661	4,677,529		(92,363)			6.254	4.630	JJ	122,630	122,630	01/28/2020	07/01/2038
402479-CC-1	GULF PWR CO			1	1.F FE	1,331,174	102.7940	1,336,326	1,300,000	1,305,149		(3,632)			3.100	2.800	MN	5,149	40,300	02/11/2013	05/15/2022
402524-AD-4	GULF SOUTH PIPELINE			1	2.C FE	5,027,000	102.9530	5,147,671	5,000,000	5,004,138		(22,741)			4.000	3.930	JD	8,889	200,000	06/14/2012	06/15/2022
402740-AD-6	GULFSTREAM NAT GAS S			1	2.B FE	25,540,040	113.8070	29,020,803	25,500,000	25,520,901		(4,212)			4.600	4.570	MS	345,383	1,173,000	12/01/2015	09/15/2025
40414L-AJ-8	HCP INC			1	2.A FE	3,957,800	109.4490	4,377,962	4,000,000	3,985,962		4,480			4.250	4.380	MN	21,722	170,000	11/08/2013	11/15/2023
40414L-AK-5	HCP INC			1	2.A FE	4,928,050	109.7430	5,487,160	5,000,000	4,968,591		9,053			4.200	4.410	MS	70,000	210,000	02/18/2016	03/01/2024
40434L-AC-9	HP INC			1	2.B FE	4,989,500	111.2260	5,561,316	5,000,000	4,989,980		480			3.400	3.420	JD	6,611	85,000	06/09/2020	06/17/2030
404530-AC-1	HACKENSACK MERIDIAN			1	1.D	4,340,224	100.9760	4,442,962	4,400,000	4,340,688		464			2.675	2.760	MS	40,868		10/20/2020	09/01/2041
406216-BG-5	HALLIBURTON CO			1	2.A FE	15,579,339	112.1290	17,572,888	15,672,000	15,614,729		8,409			3.800	3.860	MN	76,096	595,536	09/04/2019	11/15/2025
406216-BJ-9	HALLIBURTON CO			1	2.A FE	14,759,543	116.6190	15,713,346	13,474,000	14,741,969		(60,536)			4.850	3.930	MN	83,501	653,489	02/18/2020	11/15/2035
41020V-AA-9	HANCOCK JOHN MUT LIF				1.F FE	9,226,997	117.8680	9,429,516	8,000,000	8,775,814		(228,771)			7.375	4.030	FA	222,889	590,000	12/20/2018	02/15/2024
410867-AF-2	HANOVER INS GROUP IN			1	2.B FE	4,469,720	116.7210	5,029,549	4,309,000	4,428,999		(21,278)			4.500	3.880	AO	40,936	193,905	09/16/2019	04/15/2026
413086-AH-2	HARMAN INTL INDS INC			1	2.A FE	8,901,783	111.3270	10,073,998	9,049,000	8,970,608		15,905			4.150	4.360	MN	47,985	375,534	05/21/2018	05/15/2025
42217K-BA-3	HEALTH CARE REIT INC			1	2.A FE	5,060,300	106.0760	5,303,846	5,000,000	5,014,418		(6,896)			3.750	3.590	MS	55,208	187,500	05/30/2013	03/15/2023
42217K-BC-9	HEALTH CARE REIT INC			1	2.A FE	5,572,270	110.1210	6,056,674	5,500,000	5,524,609		(8,318)			4.500	4.330	JJ	114,125	247,500	01/28/2014	01/15/2024
42217K-BF-2	HEALTH CARE REIT INC			1	2.A FE	4,965,300	113.2880	5,664,410	5,000,000	4,982,393		3,569			4.000	4.080	JD	16,667	200,000	10/30/2015	06/01/2025
42218S-AF-5	HEALTH CARE SVC CORP			1	1.G FE	5,139,000	104.5550	5,227,757	5,000,000	5,135,165		(3,835)			2.200	1.870	JD	9,167	55,000	09/15/2020	06/01/2030
423074-AM-5	HEINZ H J CO			1	3.A FE	4,936,900	99.9950	4,999,782	5,000,000	4,994,912		7,109			3.125	3.270	MS	47,309	156,250	09/07/2011	09/12/2021
42809H-AF-4	HESS CORP			1	3.A FE	10,202,100	105.1900	10,992,380	10,450,000	10,348,690		26,266			3.500	3.790	JJ	168,651	365,750	11/19/2014	07/15/2024
428236-BQ-5	HEWLETT PACKARD CO			1	2.B FE	21,327,580	102.6350	21,553,526	21,000,000	21,027,496		(37,865)			4.375	4.170	MS	270,521	918,750	11/09/2011	09/15/2021
428236-BV-4	HEWLETT PACKARD CO			1	2.B FE	5,278,350	103.8920	5,194,645	5,000,000	5,031,245		(32,054)			4.650	3.960	JD	14,208	232,500	01/05/2012	12/09/2021
428236-BX-0	HEWLETT PACKARD CO			1	2.B FE	2,993,130	106.0630	3,181,895	3,000,000	2,998,681		733			4.050	4.070	MS	35,775	121,500	03/07/2012	09/15/2022
42824C-AW-9	HEWLETT PACKARD ENTE			1	2.B FE	16,290,670	117.0660	18,730,666	16,000,000	16,183,325		(40,344)			4.900	4.560	AO	165,511	784,000	10/13/2017	10/15/2025
42824C-AX-7	HEWLETT PACKARD ENTE			1	2.B FE	6,240,300	128.9460	6,447,301	5,000,000	6,185,875		(54,425)			6.200	4.000	AO	65,444	310,000	02/04/2020	10/15/2035
42824C-AY-5	HEWLETT PACKARD ENTE			1	2.B FE	5,177,100	131.6290	6,581,486	5,000,000	5,166,985		(2,955)			6.350	6.080	AO	67,028	317,500	04/07/2017	10/15/2045
431116-AB-8	HIGHMARK INC			1	1.G FE	8,087,695	101.6240	8,129,920	8,000,000	8,004,263		(11,156)			4.750	4.600	MN	48,556	380,000	02/15/2012	05/15/2021
437076-BF-8	HOME DEPOT INC	C		1	1.F FE	3,769,710	132.7250	3,981,766	3,000,000	3,756,299		(13,411)			4.400	2.910	MS	38,867	66,000	05/18/2020	03/15/2045
440327-AK-0	HORACE MANN EDUCATOR			1	2.B FE	7,004,944	109.0820	7,231,080	6,629,000	6,908,341		(55,723)			4.500	3.510	JD	24,859	298,305	10/23/2019	12/01/2025
44106M-AQ-5	HOSPITALITY PPTYS TR			1	3.C FE	4,919,750	101.7500	5,087,500	5,000,000	4,984,031		9,208			5.000	5.200	FA	94,444	250,000	08/09/2012	08/15/2022
44106M-AT-9	HOSPITALITY PPTYS TR			1	3.C FE	4,165,662	98.5000	4,137,000	4,200,000	4,184,153		2,851			4.500	4.580	MS	55,650	189,000	09/12/2019	03/15/2025
443510-AF-9	HUBBELL INC			1	2.A FE	4,958,700	105.5840	5,279,206	5,000,000	4,992,298		3,904			3.625	3.710	MN	23,160	181,250	11/08/2010	11/15/2022
443510-AJ-1	HUBBELL INC			1	2.A FE	3,062,211	108.7920	3,573,837	3,285,000	3,102,840		21,338			3.500	4.410	FA	43,435	114,975	01/18/2019	02/15/2028
444859-BD-3	HUMANA INC			1	2.C FE	2,020,030	110.6560	2,224,186	2,010,000	2,014,196		(1,078)			3.850	3.780	AO	19,346	77,385	12/08/2014	10/01/2024
448579-AG-7	HYATT HOTELS CORP			1	2.C FE	11,813,100	109.8680	13,184,250	12,000,000	11,848,947		15,975			4.375	4.570	MS	154,583	525,000	11/02/2018	09/15/2028
44891A-AK-3	HYUNDAI CAP AMER INC			1	2.A FE	11,941,303	106.1770	13,937,970	13,127,000	12,296,949		126,356			2.750	3.990	MS	94,259	360,993	01/30/2018	09/27/2026
44891A-AW-7	HYUNDAI CAP AMER INC			1	2.A FE	4,970,850	107.8760	5,393,844	5,000,000	4,983,514		6,293			4.125	4.260	JD	13,177	206,250	12/10/2018	06/08/2023
44891A-BD-8	HYUNDAI CAP AMER INC			1	2.A FE	5,016,450	110.4550	5,522,768	5,000,000	5,013,933		(2,153)			3.500	3.440	MN	28,681	175,972	10/29/2019	11/02/2026
45167R-AF-1	IDEX CORP			1	2.B FE	24,937,250	102.7260	25,681,628	25,000,000	24,992,820		7,216			4.200	4.230	JD	46,667	1,050,000	12/08/2011	12/15/2021
45687A-AJ-1	INGERSOLL-RAND GLOBA			1	2.B FE	13,433,869	109.0830	14,606,231	13,390,000	13,403,622		(3,916)			4.250	4.200	JD	25,292	569,075	06/16/2014	06/15/2023
458140-AJ-9	INTEL CORP			1	1.E FE	3,990,480	102.2180	4,088,743	4,000,000	3,999,179		1,065			3.300	3.320	AO	33,000	132,000	09/14/2011	10/01/2021
458140-AM-2	INTEL CORP			1	1.E FE	22,162,331	104.7250	23,432,387	22,375,000	22,328,208		22,952			2.700	2.810	JD	26,850	604,125	01/25/2013	12/15/2022
45866F-AA-2	INTERCONTINENTAL EXC			1	2.A FE	13,002,340	109.4960	14,234,559	13,000,000	13,000,790		(263)			4.000	3.990	AO	109,778	520,000	10/09/2013	10/15/2023
459200-KC-4	INTERNATIONAL BUSINE			1	1.F	8,214,122	131.0820	8,574,112	6,541,000	8,205,477		(8,645)			4.250	2.920	MN	35,521	138,996	10/05/2020	05/15/2049
459902-AT-9	INTERNATIONAL GAME T			1	3.C FE	15,694,159	104.0000	15,777,840	15,171,000	15,334,270		(58,626)			5.350	4.890	AO	171,348	811,649	01/10/2014	10/15/2023
460690-BH-2	INTERPUBLIC GROUP CO			1	2.B FE	7,574,621	103.8830	7,869,172	7,575,000	7,574,987		10			4.000	4.000	MS	89,217	303,000	01/08/2019	03/15/2022
461070-AP-9	INTERSTATE PWR & LT			1	2.A FE	9,984,000	119.0370	11,903,794	10,000,000	9,987,187		1,379			4.100	4.110	MS	108,194	410,000	10/17/2018	09/26/2028
465685-AK-1	ITC HLDGS CORP			1	2.B FE	10,379,262	111.2390	11,612,256	10,439,000	10,398,615		6,590			3.250	3.320	JD	942	339,268	01/09/2018	06/30/2026
465685-AP-0	ITC HLDGS CORP			1	2.B FE	6,049,817	112.5270	7,314,260	6,500,000	6,450,897		6,128			3.350	3.470	MN	27,824	217,750	06/18/2018	11/15/2027

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, NAIC Designation Modifier and SVO 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
46625H-JH-4	JPMORGAN CHASE & CO				1.F FE	14,998,800	105.8550	15,878,343	15,000,000	14,999,720		129			3.200	3.200	JJ	208,000	480,000	01/17/2013	01/25/2023
46625H-JX-9	JPMORGAN CHASE & CO				1.F FE	5,013,550	110.4750	5,523,767	5,000,000	5,005,826		(1,601)			3.625	3.580	MN	24,167	181,250	08/27/2015	05/13/2024
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	10,252,900	113.5970	11,359,770	10,000,000	10,124,548		(26,321)			3.900	3.580	JJ	179,833	390,000	09/22/2015	07/15/2025
46625H-RY-8	JPMORGAN CHASE & CO			2	1.F FE	10,231,700	114.9560	11,495,653	10,000,000	10,156,621		(22,735)			3.782	3.490	FA	157,583	378,200	07/17/2017	02/01/2028
47233J-AC-2	JEFFERIES GROUP LLC			1,2	2.B FE	5,000,000	100.5630	5,028,176	5,000,000	5,000,000					4.250	4.250	JJ	94,444	212,500	07/18/2016	07/21/2031
478111-AD-9	JOHNS HOPKINS HEALTH			1	1.D FE	3,814,177	104.9610	3,799,619	3,620,000	3,808,807		(5,369)			2.420	1.770	JJ	43,802		09/21/2020	01/01/2030
478160-BU-7	JOHNSON & JOHNSON			1	1.A FE	2,080,500	123.3530	2,467,074	2,000,000	2,077,383		(3,117)			3.550	3.210	MS	23,667	35,500	03/20/2020	03/01/2036
480200-AA-5	JONES LANG LASALLE I			1	2.A FE	13,351,190	105.9180	13,801,212	13,030,000	13,115,556		(49,694)			4.400	3.980	MN	73,258	573,320	11/06/2015	11/15/2022
48128G-X8-8	JPMORGAN CHASE & CO				1.G	5,000,000	98.8470	4,942,376	5,000,000	5,000,000					2.000	2.000	JD	5,556		12/09/2020	12/11/2035
48203R-AJ-3	JUNIPER NETWORKS INC			1	2.B FE	4,067,280	113.7280	4,549,142	4,000,000	4,042,286		(8,996)			4.350	4.070	JD	7,733	174,000	02/01/2018	06/15/2025
48203R-AM-6	JUNIPER NETWORKS INC			1	2.B FE	31,620,725	115.1990	36,115,122	31,350,000	31,590,107		(23,217)			3.750	3.640	FA	444,125	1,139,703	09/05/2019	08/15/2029
482480-AE-0	KLA-TENCOR CORP			1	2.A FE	10,184,000	113.8040	11,380,419	10,000,000	10,086,082		(21,576)			4.650	4.380	MN	77,500	465,000	01/08/2016	11/01/2024
48249D-AA-9	KKR GROUP FINANCE LL			1	1.F FE	15,611,641	131.8020	18,900,424	14,340,000	15,515,040		(30,619)			5.500	4.870	FA	328,625	788,700	03/01/2019	02/01/2043
48252A-AA-9	KKR GROUP FIN CO VI			1,2	1.F FE	5,107,650	117.0770	5,853,858	5,000,000	5,094,137		(9,241)			3.750	3.490	JJ	93,750	187,500	07/11/2019	07/01/2029
483050-AB-9	KAISER FNDTN HOSP/HL			1	1.D	7,707,910	137.0190	7,947,126	5,800,000	7,696,518		(11,392)			4.875	2.810	AO	70,688		10/26/2020	04/01/2042
489170-AE-0	KENNAMETAL INC			1	2.B FE	6,506,760	111.3600	6,681,646	6,000,000	6,457,985		(48,775)			4.625	3.420	JD	12,333	277,500	02/12/2020	06/15/2028
49271V-AC-4	KEURIG DR PEPPER INC			1	2.B FE	1,664,691	133.7360	2,273,523	1,700,000	1,666,905		1,153			4.985	5.150	MN	8,475	84,745	06/05/2019	05/25/2038
49327M-2K-9	KEYBANK NATIONAL ASS				1.G FE	4,837,900	111.2640	5,563,220	5,000,000	4,920,607		16,265			3.300	3.690	JD	13,750	165,000	06/24/2015	06/01/2025
49427R-AK-8	KILROY RLTY L P			1	2.B FE	11,400,039	115.8870	12,689,723	10,950,000	11,292,936		(34,132)			4.250	3.810	FA	175,808	465,375	09/25/2017	08/15/2029
494550-AL-0	KINDER MORGAN ENERGY			1	2.B FE	4,774,358	141.8110	4,814,485	3,395,000	4,690,109		(84,249)			7.750	3.580	MS	77,472	263,113	01/30/2020	03/15/2032
494550-BJ-4	KINDER MORGAN ENERGY			1	2.B FE	4,419,230	104.2340	4,520,645	4,337,000	4,348,156		(9,177)			4.150	3.920	MS	59,995	179,986	12/13/2011	03/01/2022
494550-BQ-8	KINDER MORGAN ENERGY			1	2.B FE	14,052,100	106.8240	16,023,666	15,000,000	14,701,584		103,506			3.500	4.290	MS	175,000	525,000	11/20/2013	09/01/2023
497266-AC-0	KIRBY CORP			1	2.C FE	9,974,070	110.8670	11,086,788	10,000,000	9,980,662		2,265			4.200	4.230	MS	140,000	420,000	02/27/2018	03/01/2028
500255-AU-8	KOHLS CORP			1	2.C FE	16,866,063	108.5180	18,452,472	17,004,000	16,929,856		14,204			4.250	4.350	JJ	329,216	722,670	02/16/2016	07/17/2025
501044-DJ-7	KROGER CO			1	2.A FE	14,947,350	114.9240	17,238,719	15,000,000	14,962,945		4,879			3.700	3.740	FA	231,250	555,000	10/30/2017	08/01/2027
50540R-AN-2	LABORATORY CORP AMER			1	2.B FE	3,884,240	108.8860	4,355,479	4,000,000	3,961,914		12,374			4.000	4.360	MN	26,667	160,000	11/08/2013	11/01/2023
512807-AN-8	LAM RESEARCH CORP			1	1.G FE	7,039,492	112.3910	8,086,584	7,195,000	7,120,425		15,941			3.800	4.070	MS	80,504	273,410	06/19/2015	03/15/2025
521070-AK-1	LAZARD LLC			1	2.A FE	9,058,560	117.2100	10,548,972	9,000,000	9,050,466		(5,360)			4.375	4.280	MS	120,313	393,750	05/10/2019	03/11/2029
521865-AY-1	LEAR CORP			1	2.C FE	9,993,200	112.1390	11,213,948	10,000,000	9,995,596		655			3.800	3.800	MS	111,889	380,000	08/09/2019	09/15/2027
521865-BA-2	LEAR CORP CORPORATE			1	2.B FE	4,980,900	114.2160	5,710,830	5,000,000	4,983,618		1,595			4.250	4.290	MN	27,153	212,500	04/30/2019	05/15/2029
524660-AW-7	LEGGETT & PLATT INC			1	2.C FE	3,240,445	103.2000	3,354,027	3,250,000	3,248,222		1,049			3.400	3.430	FA	41,744	110,500	08/08/2012	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			1	2.C FE	2,519,450	107.1600	2,679,005	2,500,000	2,508,189		(2,048)			3.800	3.700	MN	12,139	95,000	12/05/2014	11/15/2024
524660-AZ-0	LEGGETT & PLATT INC			1	2.C FE	8,042,660	114.4230	9,153,898	8,000,000	8,036,939		(3,921)			4.400	4.320	MS	103,644	352,000	05/15/2019	03/15/2029
525015-AB-9	LEHIGH UNIV			1	1.D	1,912,900	94.8840	1,897,699	2,000,000	1,913,576		676			2.553	2.810	MN	18,722		10/07/2020	11/15/2043
526602-AE-7	LEONARD WOOD FAMILY			1	2.C FE	5,239,152	115.0130	5,420,242	4,712,715	5,218,235		(15,207)			5.909	5.030	JJ	128,408	278,474	10/04/2019	07/15/2040
529043-AC-5	LEXINGTON REALTY TRU			1	2.B FE	10,567,286	106.4920	11,201,906	10,519,000	10,537,049		(7,634)			4.250	4.160	JD	19,869	447,058	03/01/2018	06/15/2023
53079E-AW-4	LIBERTY MUT GROUP IN			1	2.B FE	5,039,950	105.8130	5,290,692	5,000,000	5,006,621		(4,716)			4.950	4.840	MN	41,250	247,500	08/14/2012	05/01/2022
53079Q-AC-1	LIBERTY MUT INS CO				2.B FE	6,389,400	129.0600	6,453,004	5,000,000	6,174,028		(180,771)			7.875	3.370	AO	83,125	393,750	10/17/2019	10/15/2026
531543-AF-3	LIBERTY UNIVERSITY I				1.D FE	2,427,390	106.7730	2,402,394	2,250,000	2,424,636		(2,754)			3.338	2.630	MS	25,035		09/29/2020	03/01/2034
53227J-AA-2	LIFE STORAGE LP			1	2.B FE	21,949,922	114.2080	25,439,903	22,275,000	22,033,502		29,445			3.875	4.050	JD	38,363	863,156	02/08/2018	12/15/2027
534187-BD-0	LINCOLN NATL CORP IN			1	2.A FE	5,277,687	109.0700	5,780,721	5,300,000	5,293,100		2,404			4.000	4.050	MS	70,667	212,000	12/06/2013	09/01/2023
534187-BE-8	LINCOLN NATL CORP IN			1	2.A FE	12,361,440	109.7240	14,264,234	13,000,000	12,677,157		69,491			3.350	4.000	MS	135,489	435,500	02/04/2016	03/09/2025
534187-BF-5	LINCOLN NATL CORP IN			1	2.A FE	3,808,773	115.3940	4,589,240	3,977,000	3,848,953		18,593			3.625	4.240	MS	43,650	144,166	10/12/2018	12/12/2026
534187-BH-1	LINCOLN NATL CORP IN			1	2.A FE	19,352,298	115.6380	22,537,881	19,490,000	19,385,606		12,472			3.800	3.880	JD	61,718	740,620	03/20/2018	03/01/2028
534187-BK-4	LINCOLN NATL CORP IN			1	2.A FE	5,988,210	114.5280	6,871,705	6,000,000	5,988,611		401			3.400	3.420	JJ	94,067	34,000	05/11/2020	01/15/2031
54143M-AA-4	LOGISTICS 1 MI TN VA SR				1.D	3,023,535	100.0000	3,023,535	3,023,535	3,023,535					2.654	2.650	MON	699		12/21/2020	10/10/2042
546676-AV-9	LOUISVILLE GAS & ELE			1	1.F FE	3,665,087	129.1000	3,814,917	2,955,000	3,652,511		(12,576)			4.650	3.160	MN	17,558	68,704	05/26/2020	11/15/2043
548661-CT-2	LOWES COS INC			1	2.A FE	14,994,000	100.2430	15,036,471	15,000,000	14,999,787		723			3.750	3.750	AO	118,750	562,500	11/17/2010	04/15/2021
548661-CV-7	LOWES COS INC			1	2.A FE	10,060,400	102.1170	10,211,774	10,000,000	10,004,831		(8,239)			3.800	3.720	MN	48,556	380,000	11/17/2011	11/15/2021
548661-CW-5	LOWES COS INC			1	2.A FE	5,135,050	102.9250	5,146,275	5,000,000	5,016,830		(15,635)			3.120	2.790	AO	32,933	156,000	08/16/2012	04/15/2022
548661-DJ-3	LOWES COS INC			1	2.A FE	3,430,297	125.3890	3,786,770	3,020,000	3,423,963		(6,334)			4.375	3.540	MS	38,903	66,063	05/15/2020	09/15/2045
55336V-AK-6	MPLX LP			1	2.B FE	5,023,900	115.2920	5,764,637	5,000,000	5,016,364		(2,364)			4.125	4.060	MS	68,750	206,250	07/11/2017	03/01/2027
55336V-AR-1	MPLX LP			1	2.B FE	5,249,350	115.0070	5,750,372	5,000,000	5,214,194		(26,950)			4.000	3.300	MS	58,889	200,000	09/05/2019	03/15/2028

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, NAIC Designation Modifier and SVO 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
55448Q-AQ-9	MACK-CALI RLTY L P			1	3.C FE	16,356,224	99.5190	16,164,876	16,243,000	16,251,645		(12,199)			4.500	4.410	AO	154,309	730,935	09/05/2013	04/18/2022
55448Q-AS-5	MACK-CALI RLTY L P			1	3.C FE	5,311,560	98.7570	5,925,475	6,000,000	5,801,427		77,484			3.150	4.640	MN	24,150	189,000	09/24/2013	05/15/2023
55616X-AL-1	MACYS RETAIL HLDGS I			1	4.A FE	12,359,637	95.1520	12,192,841	12,814,000	12,616,614		52,777			3.625	4.110	JD	38,709	464,508	09/15/2015	06/01/2024
559080-AQ-9	MAGELLAN MIDSTREAM P			1	2.A FE	4,994,000	112.2490	5,612,464	5,000,000	4,994,279		279			3.250	3.260	JD	13,542	86,215	05/06/2020	06/01/2030
565849-AK-2	MARATHON OIL CORP			1	2.C FE	4,348,750	102.7830	5,139,187	5,000,000	4,804,216		99,540			2.800	5.060	MN	23,333	140,000	12/09/2015	11/01/2022
565849-AL-0	MARATHON OIL CORP			1	2.C FE	30,196,595	107.1740	34,831,550	32,500,000	31,277,534		234,611			3.850	4.740	JD	104,271	1,251,250	01/26/2016	06/01/2025
56585A-AD-4	MARATHON PETE CORP			1	2.B FE	8,421,280	100.7070	8,056,583	8,000,000	8,009,037		(53,258)			5.125	4.420	MS	136,667	410,000	01/23/2012	03/01/2021
56585A-AG-7	MARATHON PETE CORP			1	2.B FE	9,817,300	109.1110	10,911,176	10,000,000	9,923,356		18,899			3.625	3.840	MS	106,736	362,500	12/08/2014	09/15/2024
56585A-AH-5	MARATHON PETE CORP			1	2.B FE	6,944,104	114.6050	8,514,015	7,429,000	6,976,774		9,492			4.750	5.190	MS	103,903	352,878	07/14/2017	09/15/2044
56585A-BC-5	MARATHON PETE CORP			1	2.B FE	5,300,950	119.1680	5,958,442	5,000,000	5,215,166		(30,356)			5.125	4.290	JD	11,389	256,250	05/23/2019	12/15/2026
56607V-AA-8	MARBLE PT LN FING LT			1	1.G PL	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					7.500	7.500	MN	19,167	150,000	11/15/2018	11/16/2025
571676-AC-9	MARS INC DEL				1.F	5,370,968	120.4450	5,346,563	4,439,000	5,368,328		(2,640)			3.600	1.780	AO	39,951		12/14/2020	04/01/2034
571748-AZ-5	MARSH & MCLENNAN COS			1	2.A FE	5,343,438	113.4370	6,080,248	5,360,000	5,350,981		1,541			3.750	3.780	MS	59,742	201,000	11/06/2015	03/14/2026
571748-BG-6	MARSH & MCLENNAN COS			1	2.A FE	5,038,150	121.6960	6,084,844	5,000,000	5,032,296		(3,314)			4.375	4.270	MS	64,410	218,750	01/14/2019	03/15/2029
573284-AT-3	MARTIN MARIETTA MATL			1	2.B FE	4,680,800	113.2690	5,663,483	5,000,000	4,756,514		29,431			3.500	4.310	JD	7,778	175,000	05/02/2018	12/15/2027
57629W-BR-0	MASSMUTUAL GLBL FDG				1.B FE	9,992,450	103.8180	10,485,681	10,100,000	10,078,106		11,755			2.500	2.620	AO	51,903	252,500	01/10/2013	10/17/2022
57772K-AB-7	MAXIM INTEGRATED PRO			1	2.A FE	2,878,450	105.2690	3,284,400	3,120,000	3,053,512		28,124			3.375	4.400	MS	31,005	105,300	12/03/2013	03/15/2023
579780-AH-0	MCCORMICK & CO INC			1	2.B FE	4,982,300	100.9770	5,048,894	5,000,000	4,998,865		2,046			3.900	3.940	JJ	89,917	195,000	07/05/2011	07/15/2021
58013M-EU-4	MCDONALDS CORP MED T			1	2.A FE	17,617,707	111.0350	20,048,559	18,056,000	17,841,130		44,170			3.375	3.660	MN	59,246	609,390	09/15/2015	05/26/2025
582839-AF-3	MEAD JOHNSON NUTRITI			1	1.G FE	6,072,600	148.1530	7,407,671	5,000,000	6,011,026		(34,212)			5.900	4.320	MN	49,167	295,000	02/26/2019	11/01/2039
582839-AH-9	MEAD JOHNSON NUTRITI			1	1.G FE	9,891,187	115.3570	11,189,655	9,700,000	9,825,047		(24,208)			4.125	3.810	MN	51,127	400,125	02/22/2018	11/15/2025
58601V-AA-0	MEMORIAL HEALTH SVCS			1	1.D FE	21,058,800	104.1720	20,834,526	20,000,000	20,162,540		(117,987)			3.496	2.870	MN	116,533	699,200	07/23/2012	05/01/2022
589331-AE-7	MERCK & CO INC			1	1.E FE	6,162,250	132.1850	6,609,287	5,000,000	6,071,395		(90,855)			5.950	2.900	JD	24,792	297,500	03/24/2020	12/01/2028
58933Y-AA-3	MERCK & CO INC			1	1.E FE	9,969,800	100.0660	10,006,664	10,000,000	9,999,863		3,489			3.875	3.910	JJ	178,681	387,500	12/07/2010	01/15/2021
589400-AB-6	MERCURY GENL CORP NE			1	2.B FE	14,363,880	110.6950	15,497,355	14,000,000	14,281,862		(34,116)			4.400	4.010	MS	181,378	572,000	05/29/2020	03/15/2027
58942H-AB-7	MERCY HEALTH			1	1.E FE	5,218,605	110.6980	5,811,695	5,250,000	5,227,135		3,024			3.555	3.630	FA	77,766	186,638	01/26/2018	08/01/2027
59022C-AB-9	MERRILL LYNCH & CO I			1	2.A FE	4,467,480	127.2590	5,090,396	4,000,000	4,346,111		(52,160)			6.220	4.480	MS	73,258	248,800	08/02/2018	09/15/2026
59156R-AE-8	METLIFE INC			1	1.G FE	2,589,060	151.1970	3,023,946	2,000,000	2,569,816		(28,244)			6.500	3.550	JD	5,778	130,000	03/30/2020	12/15/2032
59156R-BB-3	METLIFE INC			1	1.G FE	3,181,609	110.7700	3,297,638	2,977,000	3,050,401		(25,469)			4.368	3.410	MJSD	5,779	130,035	06/05/2015	09/15/2023
59156R-BF-4	METLIFE INC			1	1.G FE	8,170,400	105.2400	8,419,275	8,000,000	8,036,827		(18,082)			3.048	2.800	MJSD	10,837	243,840	11/01/2012	12/15/2022
592173-AE-8	METROPOLITAN LIFE IN				1.F FE	15,567,703	129.4070	16,094,403	12,437,000	14,823,009		(378,905)			7.800	3.450	MN	161,681	803,946	04/30/2020	11/01/2025
59217G-AQ-2	METROPOLITAN LIFE GL			1	1.D FE	5,993,580	104.5120	6,270,746	6,000,000	5,999,036		720			3.875	3.880	AO	51,667	232,500	04/04/2012	04/11/2022
594918-BK-9	MICROSOFT CORP			1	1.A FE	5,667,850	131.1970	6,559,871	5,000,000	5,640,527		(27,323)			4.200	3.080	MN	33,833	210,000	03/18/2020	11/03/2035
59523U-AA-5	MID-AMERICA APTS LP			1	2.A FE	12,083,640	109.0600	13,087,250	12,000,000	12,026,617		(9,494)			4.300	4.200	AO	108,933	516,000	03/10/2014	10/15/2023
59562H-AJ-7	MIDAMERICAN FDG INC			1	1.G FE	1,366,036	141.2550	1,443,629	1,022,000	1,280,205		(27,056)			6.927	3.360	MS	23,598	70,794	09/13/2017	03/01/2029
59833C-AC-6	MIDWEST CONNECTOR CA			1	2.B FE	5,167,850	104.7790	5,238,951	5,000,000	5,144,036		(14,038)			4.625	4.200	AO	57,813	231,250	04/12/2019	04/01/2029
604074-AA-2	MINNESOTA MUT LIFE I				1.F FE	7,095,875	125.5620	6,924,767	5,515,000	6,934,144		(161,730)			8.250	2.420	MS	133,969	227,494	06/03/2020	09/15/2025
60871R-AC-4	MOLSON COORS BREWING			1	2.C FE	20,034,800	103.9810	20,796,346	20,000,000	20,005,427		(3,912)			3.500	3.470	MN	116,667	700,000	05/18/2012	05/01/2022
610202-BP-7	MONONGAHELA POWER CO			1	2.A FE	6,487,840	135.2260	6,375,918	4,715,000	6,456,226		(31,614)			5.400	3.100	JD	11,316	254,610	05/22/2020	12/15/2043
617446-7X-1	MORGAN STANLEY				2.A FE	11,176,637	119.5740	13,221,370	11,057,000	11,115,093		(10,300)			5.000	4.870	MN	56,821	552,850	01/10/2014	11/24/2025
61746B-DJ-2	MORGAN STANLEY				2.A FE	5,075,250	107.2110	5,360,561	5,000,000	5,018,553		(8,164)			3.750	3.560	FA	65,625	187,500	03/04/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	2.A FE	5,104,350	110.7000	5,535,011	5,000,000	5,044,161		(12,284)			3.875	3.590	AO	33,368	193,750	09/10/2015	04/29/2024
61747Y-DU-6	MORGAN STANLEY				2.B FE	950,500	108.5220	1,085,227	1,000,000	985,424		5,628			4.100	4.750	MN	4,442	41,000	11/08/2013	05/22/2023
617482-4M-3	MORGAN STANLEY				2.A FE	5,185,400	107.7290	5,386,498	5,000,000	5,083,278		(43,011)			4.875	3.920	MN	40,625	243,750	07/18/2018	11/01/2022
61945C-AA-1	MOSAIC CO NEW			1	2.C FE	990,880	101.9860	1,019,867	1,000,000	999,066		1,034			3.750	3.860	MN	4,792	37,500	10/17/2011	11/15/2021
61945C-AC-7	MOSAIC CO NEW			1	2.C FE	29,996,050	109.2200	32,766,267	30,000,000	30,004,567		(5,806)			4.250	4.230	MN	162,917	1,275,000	09/28/2015	11/15/2023
61980A-AD-5	MOTIVA ENTERPRISES L			1	2.B FE	6,919,072	124.0080	7,335,125	5,915,000	6,858,428		(27,688)			6.850	5.480	JJ	186,832	405,178	05/08/2019	01/15/2040
626717-AD-4	MURPHY OIL CORP			1	3.C FE	10,000,000	100.1360	10,013,600	10,000,000	10,000,000					4.000	3.990	JD	33,333	400,000	05/18/2012	06/01/2022
628530-AV-9	MYLAN INC			1	2.C FE	15,899,173	104.9590	16,792,507	15,999,000	15,976,089		10,700			3.125	3.190	JJ	230,541	499,969	01/07/2013	01/15/2023
628530-BK-2	MYLAN INC			1	2.C FE	5,397,600	118.8310	5,941,585	5,000,000	5,342,548		(42,297)			4.550	3.440	AO	48,028	227,500	09/05/2019	04/15/2028
629568-AX-4	NABORS INDS INC			1	5.C FE	1,398,782	90.0000	1,614,600	1,794,000	1,548,358		148,161	398,757		4.625	27.170	MS	24,431	82,973	07/24/2013	09/15/2021
631103-AF-5	NASDAQ INC			1	2.B FE	20,184,000	110.9100	22,182,068	20,000,000	20,071,542		(20,486)			4.250	4.120	JD	70,833	850,000	12/03/2018	06/01/2024
631103-AG-3	NASDAQ INC			1	2.B FE	9,655,298	114.7430	11,244,865	9,800,000	9,698,957		16,099			3.850	4.060	JD	1,048	377,300	03/19/2018	06/30/2026

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, NAIC Designation Modifier and SVO 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
636180-BK-6	NATIONAL FUEL GAS CO			1	2.C FE	8,139,680	102.7550	8,220,460	8,000,000	8,011,731		(20,317)			4.900	4.670	JD	32,667	392,000	01/10/2012	12/01/2021
636180-BL-4	NATIONAL FUEL GAS CO			1	2.C FE	13,764,140	104.9690	14,695,674	14,000,000	13,938,281		26,691			3.750	3.960	MS	175,000	525,000	08/15/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO			1	2.C FE	12,371,003	112.1820	13,181,488	11,750,000	12,138,013		(80,894)			5.200	4.340	JJ	281,739	611,000	01/26/2018	07/15/2025
636180-BN-0	NATIONAL FUEL GAS CO			1	2.C FE	14,389,780	106.1520	15,359,191	14,469,000	14,407,199		6,983			3.950	4.010	MS	168,283	571,526	08/12/2019	09/15/2027
637071-AJ-0	NATIONAL OILWELL VAR			1	2.A FE	5,672,635	102.4410	5,893,475	5,753,000	5,735,429		8,809			2.600	2.760	JD	12,465	149,578	03/14/2013	12/01/2022
637071-AK-7	NATIONAL OILWELL VAR			1	2.A FE	8,215,732	101.5860	10,027,568	9,871,000	8,342,923		37,070			3.950	5.130	JD	32,492	389,905	05/03/2017	12/01/2042
637071-AM-3	NATIONAL OILWELL VAR			1	2.A FE	10,004,450	104.5170	10,451,777	10,000,000	10,005,206		108			3.600	3.580	JD	30,000	377,000	01/27/2020	12/01/2029
637417-AG-1	NATIONAL RETAIL PPTY			1	2.A FE	4,989,550	108.7630	5,438,168	5,000,000	4,995,992		1,063			3.900	3.920	JD	8,667	195,000	09/12/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PPTY			1	2.A FE	3,990,360	112.7290	4,509,168	4,000,000	3,994,916		927			4.000	4.020	MN	20,444	160,000	10/14/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PPTY			1	2.A FE	4,782,150	109.9810	5,499,069	5,000,000	4,830,839		24,480			3.600	4.240	JD	8,000	180,000	12/18/2018	12/15/2026
637417-AK-2	NATIONAL RETAIL PPTY			1	2.A FE	2,949,840	110.2530	3,307,618	3,000,000	2,964,281		4,551			3.500	3.700	AO	22,167	105,000	09/18/2017	10/15/2027
637432-MQ-5	NATIONAL RURAL UTILS			1	1.E FE	2,135,730	102.2740	2,168,224	2,120,000	2,121,669		(1,796)			3.050	2.960	FA	24,427	64,660	03/13/2012	02/15/2022
63743F-VQ-6	NATIONAL RURAL UTILS				1.F FE	10,000,000	107.6250	10,762,537	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 UTILS				1.F FE	700,000	111.3730	779,613	700,000	700,000					3.500	3.500	MON	2,980	22,609	11/16/2015	11/15/2025
63743F-YD-2	NATIONAL RURAL UTILS	C			1.F FE	8,800,000	111.3730	9,800,843	8,800,000	8,800,000					3.500	3.500	MON	37,464	284,225	11/16/2015	11/15/2025
638612-AK-7	NATIONWIDE FINL SVCS			1	2.A FE	6,139,518	101.0860	6,198,620	6,132,000	6,141,852		(22,198)			5.375	4.650	MS	87,892	299,173	06/04/2020	03/25/2021
64110D-AD-6	NETAPP INC			1	2.B FE	9,408,250	104.1710	10,417,170	10,000,000	9,844,933		74,699			3.250	4.080	JD	14,444	325,000	06/24/2015	12/15/2022
64128X-AG-5	NEUBERGER BERMAN GRP			1	2.B FE	15,301,844	112.9050	17,071,280	15,120,000	15,255,780		(19,537)			4.500	4.320	MS	200,340	680,400	03/18/2019	03/15/2027
641423-BZ-0	NEVADA POWER CO			1	1.F FE	8,971,996	132.4090	9,156,084	6,915,000	8,930,013		(41,984)			5.375	3.310	MS	109,439	185,841	06/10/2020	09/15/2040
64952G-AE-8	NEW YORK LIFE INS CO			1	1.C FE	14,724,483	137.0760	16,017,382	11,685,000	14,435,444		(161,596)			5.875	3.500	MN	87,719	643,019	06/08/2020	05/15/2033
651639-AN-6	NEWMONT MINING CORP			1	2.A FE	33,887,225	102.7910	36,491,089	35,500,000	35,228,124		213,376			3.500	4.110	MS	365,847	1,242,500	11/08/2013	03/15/2022
651639-AT-3	NEWMONT GOLDCORP COR			1	2.A FE	18,423,464	105.7580	20,612,396	19,490,000	19,193,963		126,134			3.700	4.430	MS	212,333	721,130	08/06/2019	03/15/2023
65339K-AG-5	NEXTERA ENERGY CAP H			1	2.A FE	11,865,353	106.7720	13,197,038	12,360,000	12,217,389		54,113			3.625	4.120	JD	19,913	448,050	08/14/2013	06/15/2023
65364U-AB-2	NIAGARA MOHAWK PWR C			1	1.G FE	4,634,928	104.1860	5,000,957	4,800,000	4,762,673		18,696			2.721	3.140	MN	11,972	130,608	06/11/2013	11/28/2022
654894-AF-1	NOBLE AFFILIATES INC				2.C FE	2,748,350	134.7240	2,861,552	2,124,000	2,650,762		(74,082)			8.000	3.540	AO	42,480	169,920	08/30/2019	04/01/2027
655044-AH-8	NOBLE ENERGY INC			1	2.C FE	9,349,600	111.5360	11,153,626	10,000,000	9,689,270		71,437			3.900	4.780	MN	49,833	390,000	10/01/2015	11/15/2024
655664-AP-5	NORDSTROM INC			1	3.A FE	2,495,700	101.1610	2,529,030	2,500,000	2,499,597		494			4.000	4.020	AO	21,111	100,000	10/05/2011	10/15/2021
665859-AM-6	NORTHERN TR CORP				1.F FE	995,630	101.9680	1,019,686	1,000,000	999,672		496			3.375	3.420	FA	12,000	33,750	08/17/2011	08/23/2021
665859-AN-4	NORTHERN TR CORP				1.F FE	15,954,720	103.3310	16,533,064	16,000,000	15,992,078		4,844			2.375	2.400	FA	157,278	380,000	07/30/2012	08/02/2022
665859-AP-9	NORTHERN TR CORP				1.F FE	15,917,152	115.3910	18,133,702	15,715,000	15,815,825		(18,954)			3.950	3.790	AO	105,181	620,743	11/12/2014	10/30/2025
665859-AU-8	NORTHERN TR CORP			1	1.E FE	5,367,244	113.1870	5,927,625	5,237,000	5,357,107		(10,137)			3.150	2.830	MN	26,578	164,966	03/17/2020	05/03/2029
666807-BE-1	NORTHROP GRUMMAN COR			1	2.B FE	20,691,230	100.6180	22,136,114	22,000,000	21,967,861		153,390			3.500	4.220	MS	226,722	770,000	01/18/2011	03/15/2021
667274-AB-0	NORTHWELL HEALTHCARE			1	1.G FE	5,000,000	104.0340	5,201,731	5,000,000	5,000,000					3.391	3.390	MN	28,258	169,550	09/19/2017	11/01/2027
670346-AL-9	NUCOR CORP			1	2.A FE	29,525,578	105.3640	30,629,408	29,070,000	29,139,468		(34,694)			4.125	3.950	MS	353,079	1,199,138	11/01/2010	09/15/2022
670346-AM-7	NUCOR CORP			1	2.A FE	3,988,080	108.0340	4,321,399	4,000,000	3,996,317		1,327			4.000	4.030	FA	66,667	160,000	01/17/2014	08/01/2023
670346-AP-0	NUCOR CORP			1	2.A FE	11,326,162	117.5870	13,514,352	11,493,000	11,359,158		15,335			3.950	4.130	MN	75,662	453,974	11/02/2018	05/01/2028
670346-AS-4	NUCOR CORP			1	2.A FE	5,033,420	109.9030	5,495,163	5,000,000	5,031,585		(1,835)			2.700	2.620	JD	11,250	70,875	05/20/2020	06/01/2030
67103H-AC-1	O REILLY AUTOMOTIVE			1	2.A FE	1,992,540	104.6700	2,093,412	2,000,000	1,998,560		822			3.800	3.840	MS	25,333	76,000	08/16/2012	09/01/2022
674599-CE-3	OCCIDENTAL PETE CORP			1	3.C FE	7,034,750	99.9050	7,496,871	7,504,000	7,385,603		52,753			2.700	3.460	FA	76,541	202,608	08/21/2013	02/15/2023
674599-CG-8	OCCIDENTAL PETE CORP			1	3.C FE	2,475,100	96.5960	2,414,900	2,500,000	2,487,754		2,490			3.500	3.620	JD	3,889	87,500	06/26/2015	06/15/2025
674599-CS-2	OCCIDENTAL PETE CORP			1	3.C FE	4,403,949	91.5170	3,990,141	4,360,000	4,398,951		(3,913)			3.500	3.370	FA	57,649	155,567	09/10/2019	08/15/2029
674599-DA-0	OCCIDENTAL PETE CORP			1	3.B FE	9,646,560	95.5000	10,505,000	11,000,000	10,369,075		158,425			3.450	5.240	JJ	174,992	379,500	09/19/2019	07/15/2024
674599-DC-6	OCCIDENTAL PETE CORP			1	3.B FE	5,631,100	104.3940	5,219,700	5,000,000	5,518,272		(94,636)			5.550	3.260	MS	81,708	277,500	10/17/2019	03/15/2026
677071-AG-7	OHANA MILITARY CMNTY			2	1.D FE	6,908,475	133.0990	7,420,275	5,575,000	6,837,923		(49,698)			5.780	3.840	AO	80,559	289,000	10/09/2020	10/01/2036
678858-BV-2	OKLAHOMA GAS & ELEC			1	1.G FE	5,020,300	113.7840	5,689,216	5,000,000	5,018,925		(1,375)			3.250	3.200	AO	40,625	81,250	04/01/2020	04/01/2030
680223-AK-0	OLD REP INTL CORP			1	2.B FE	21,538,880	114.8360	25,264,092	22,000,000	21,654,277		52,485			3.875	4.180	FA	296,007	852,500	12/14/2018	08/26/2026
681919-BC-9	OMNICOM GROUP INC			1	2.A FE	10,615,250	120.0530	12,005,301	10,000,000	10,582,086		(33,164)			4.200	3.450	JD	35,000	280,000	05/26/2020	06/01/2030
681936-BD-1	OMEGA HEALTHCARE INV			1	2.C FE	6,814,080	109.4590	7,662,178	7,000,000	6,883,770		25,401			4.500	4.950	JJ	145,250	315,000	02/21/2018	01/15/2025
681936-BK-5	OMEGA HEALTHCARE INV			1	2.C FE	7,096,600	113.9160	7,974,173	7,000,000	7,071,475		(8,740)			4.750	4.570	JJ	153,319	332,500	10/25/2017	01/15/2028
682680-AQ-6	ONEOK INC NEW			1	2.C FE	13,833,246	102.9300	14,300,102	13,893,000	13,883,713		8,172			4.250	4.310	FA	246,022	590,453	01/17/2014	02/01/2022
68268N-AJ-2	ONEOK PARTNERS LP			1	2.B FE	4,348,960	104.0750	4,579,316	4,400,000	4,389,152		5,912			3.375	3.520	AO	37,125	148,500	05/30/2013	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP			1	2.B FE	10,609,400	109.8720	10,987,269	10,000,000	10,192,489		(72,848)			5.000	4.160	MS	147,222	500,000	12/05/2014	09/15/2023
68389X-AP-0	ORACLE CORP			1	1.G FE	4,882,200	103.9350	5,196,791	5,000,000	4,975,576		13,143			2.500	2.780	AO	26,389	125,000	03/14/2013	10/15/2022

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	
		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, NAIC Designation Modifier and SVO 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
68389X-AU-9	ORACLE CORP			1	1.G FE	9,981,600	109.4380	10,943,839	10,000,000	9,992,812		1,891			3.400	3.420	JJ	163,389	340,000	09/19/2014	07/08/2024
68389X-AW-5	ORACLE CORP			1	1.G FE	6,391,350	130.1010	6,505,080	5,000,000	6,379,770		(11,580)			4.500	2.850	JJ	108,125		09/17/2020	07/08/2044
68389X-BH-7	ORACLE CORP			1	1.G FE	5,115,600	120.6170	6,030,896	5,000,000	5,111,507		(4,093)			3.850	3.650	JJ	88,764	96,250	03/18/2020	07/15/2036
68389X-BJ-3	ORACLE CORP	C		1	1.G FE	11,495,500	122.5450	12,254,582	10,000,000	11,472,138		(23,362)			4.000	3.140	JJ	184,444	200,000	05/15/2020	07/15/2046
68389X-BV-6	ORACLE CORP			1	1.G FE	1,997,940	111.7540	2,235,089	2,000,000	1,998,075		135			2.950	2.960	AO	14,750	29,500	03/30/2020	04/01/2030
693475-AL-9	PNC FINL SVCS GROUP				1.G FE	6,177,999	104.6610	6,431,453	6,145,000	6,152,038		(3,600)			2.854	2.790	JD	10,230	175,378	01/15/2013	11/09/2022
693476-BN-2	PNC FUNDING CORP			2	1.G FE	9,944,400	103.2940	10,329,431	10,000,000	9,992,401		6,182			3.300	3.360	MS	103,583	330,000	03/05/2012	03/08/2022
69349L-AR-9	PNC BK N A PITTSBURG				1.G FE	15,133,231	118.4440	18,068,672	15,255,000	15,157,393		10,764			4.050	4.140	JJ	266,009	617,828	10/05/2018	07/26/2028
693506-BP-1	PPG INDS INC			1	1.G FE	14,763,700	119.9870	17,998,137	15,000,000	14,813,083		21,550			3.750	3.940	MS	165,625	562,500	04/16/2019	03/15/2028
69351U-AQ-6	PPL ELEC UTILS CORP			1	1.F FE	4,983,250	102.8470	5,142,399	5,000,000	4,996,916		1,790			2.500	2.530	MS	41,667	125,000	08/21/2012	09/01/2022
69352P-AC-7	PPL CAP FDG INC			1	2.C FE	430,000	86.2480	862,481	1,000,000	430,000		(8,406)			2.885	13.240	MJSD	160	36,907	12/08/2008	03/30/2067
69362B-AY-8	PSEG PWR LLC			1	2.A FE	22,395,467	101.4790	22,165,043	21,842,000	21,873,349		(70,139)			4.150	3.790	MS	266,897	906,443	08/09/2012	09/15/2021
69362B-BA-9	PSEG PWR LLC			1	2.B FE	11,114,034	109.1000	11,782,855	10,800,000	10,904,955		(37,152)			4.300	3.900	MN	59,340	464,400	09/10/2015	11/15/2023
694476-AA-0	PACIFIC LIFECORP			1	1.G FE	7,117,613	143.4580	7,591,804	5,292,000	7,062,039		(55,574)			6.600	3.340	MS	102,841	148,500	09/18/2020	09/15/2033
694606-AA-2	PACIFIC MUT LIFE INS				1.F FE	18,727,045	118.5070	18,605,657	15,700,000	17,421,800		(530,719)			7.900	3.980	JD	3,445	1,240,300	01/23/2019	12/30/2023
695156-AQ-2	PACKAGING CORP AMER			1	2.B FE	4,822,732	110.2710	5,055,933	4,585,000	4,664,520		(28,694)			4.500	3.790	MN	34,388	206,325	12/08/2014	11/01/2023
70213B-AB-7	PARTNERRE FINANCE B			1	1.G FE	20,222,391	114.7700	22,190,838	19,335,000	20,134,434		(79,475)			3.700	3.130	JJ	355,710	642,048	01/15/2020	07/02/2029
703481-AB-7	PATTERSON UTI ENERGY			1	3.A FE	28,493,921	92.2760	26,760,255	29,000,000	28,583,180		40,400			3.950	4.180	FA	477,292	1,145,500	06/14/2019	02/01/2028
709599-AN-4	PENSKE TRUCK LEASING			1	2.B FE	17,379,212	107.4320	18,552,570	17,269,000	17,297,567		(13,125)			4.250	4.160	JJ	334,347	733,933	03/07/2014	01/17/2023
709599-AX-2	PENSKE TRUCK LEASING			1	2.B FE	8,950,129	115.0120	10,174,025	8,846,000	8,914,099		(9,917)			4.200	4.050	AO	92,883	371,532	04/02/2019	04/01/2027
712700-EB-8	PEOPLES UNITED BANK			2	2.B FE	5,000,000	107.8370	5,391,854	5,000,000	5,000,000					4.000	3.990	JJ	92,222	200,000	11/14/2014	07/15/2024
713448-CG-1	PEPSICO INC			1	1.E FE	4,978,800	105.5780	5,278,947	5,000,000	4,994,885		2,260			2.750	2.790	MS	45,833	137,500	03/14/2013	03/01/2023
718507-BK-1	PHILLIPS PETE CO			1	1.G FE	4,831,623	136.4500	5,458,035	4,000,000	4,695,815		(68,458)			7.000	4.450	MS	70,778	280,000	12/17/2018	03/30/2029
718546-AC-8	PHILLIPS 66			1	2.A FE	33,210,797	104.7230	34,142,073	32,602,000	32,693,102		(68,021)			4.300	4.060	AO	350,472	1,401,886	07/30/2012	04/01/2022
720198-AC-4	PIEDMONT OPER PARTNE			1	2.B FE	3,520,875	104.0860	3,903,228	3,750,000	3,670,309		30,644			3.400	4.330	JD	10,625	127,500	08/27/2015	06/01/2023
720198-AD-2	PIEDMONT OPER PARTNE			1	2.B FE	28,559,380	107.0930	30,093,347	28,100,000	28,306,580		(64,722)			4.450	4.170	MS	368,188	1,250,450	11/06/2017	03/15/2024
72650R-AZ-5	PLAINS ALL AMERN PIP			1	3.A FE	24,840,090	102.9650	25,535,352	24,800,000	24,783,864		3,521			3.650	3.650	JD	75,433	905,200	08/27/2015	06/01/2022
72650R-BF-8	PLAINS ALL AMERN PIP			1	3.A FE	4,823,700	106.5590	5,327,969	5,000,000	4,919,998		18,929			3.600	4.050	MN	30,000	180,000	06/09/2015	11/01/2024
72650R-BJ-0	PLAINS ALL AMERN PIP			1	3.A FE	5,013,150	111.7750	5,588,788	5,000,000	5,007,359		(1,363)			4.650	4.610	AO	49,083	232,500	09/30/2015	10/15/2025
731572-AB-9	RALPH LAUREN CORPORA			1	1.G FE	4,949,750	108.6410	5,432,087	5,000,000	4,952,285		2,535			2.950	3.060	JD	6,556	78,667	06/01/2020	06/15/2030
737415-AL-3	POST APT HOMES L P			1	2.A FE	14,733,560	104.3270	15,649,107	15,000,000	14,924,672		37,177			3.375	3.640	JD	42,188	506,250	06/16/2015	12/01/2022
740189-AH-8	PRECISION CASTPARTS			1	1.F FE	3,231,443	116.5570	3,205,344	2,750,000	3,226,517		(4,925)			3.900	2.820	JJ	49,454		09/04/2020	01/15/2043
740189-AP-0	PRECISION CASTPARTS			1	1.F FE	11,916,646	125.6070	11,863,675	9,445,000	11,900,401		(16,245)			4.375	2.860	JD	18,365	206,609	11/03/2020	06/15/2045
74052B-AA-5	PREMIER HEALTH PARTN			1	2.A FE	10,903,346	105.0380	11,949,131	11,376,000	11,058,871		47,942			2.911	3.430	MN	42,314	331,155	10/17/2017	11/15/2026
741503-AZ-9	PRICELINE GRP INC			1	1.G FE	14,481,610	113.6290	17,044,416	15,000,000	14,616,462		61,955			3.600	4.130	JD	45,000	540,000	11/02/2018	06/01/2026
741503-BC-9	PRICELINE GRP INC			1	1.G FE	8,199,856	115.1300	10,102,707	8,775,000	8,310,815		53,576			3.550	4.410	MS	91,723	311,513	11/28/2018	03/15/2028
74164M-AA-6	PRIMERICA INC			1	1.G FE	2,995,290	106.4750	3,194,258	3,000,000	2,999,122		54			4.750	4.760	JJ	65,708	142,500	07/11/2012	07/15/2022
74251V-AH-5	PRINCIPAL FINL GROUP			1	1.G FE	2,995,740	106.2860	3,188,604	3,000,000	2,998,912		435			3.125	3.140	MN	11,979	93,750	11/13/2012	05/15/2023
74251V-AR-3	PRINCIPAL FINL GROUP			1	1.G FE	7,409,543	116.9370	8,016,033	6,855,000	7,341,859		(50,881)			3.700	2.730	MN	32,409	253,635	09/03/2019	05/15/2029
74267C-AC-0	PROASSURANCE CORP			1	2.C FE	10,729,951	106.9680	10,702,148	10,005,000	10,454,191		(146,587)			5.300	3.630	MN	67,756	530,265	09/19/2019	11/15/2023
743263-AS-4	PROGRESS ENERGY INC			1	2.A FE	2,988,930	102.6830	3,080,510	3,000,000	2,998,434		1,210			3.150	3.190	AO	23,625	94,500	03/05/2012	04/01/2022
74348Y-R6-0	PROSPECT CAP CORP			2	2.C FE	4,000,000	98.6540	3,946,187	4,000,000	3,999,997					5.000	4.990	JJ	92,222	205,556	07/01/2019	07/15/2029
74348Y-U6-6	PROSPECT CAP CORP			2	2.C FE	4,000,000	93.1020	3,724,091	4,000,000	4,000,000					4.000	4.000	FA	60,444	160,000	08/12/2019	08/15/2029
74348Y-V8-1	PROSPECT CAP CORP			2	2.C FE	4,998,750	94.3860	4,719,313	5,000,000	4,998,905		143			4.000	4.000	MS	58,889	193,889	09/23/2019	09/15/2026
743674-BD-4	PROTECTIVE LIFE CORP			1	2.A FE	20,978,250	116.8420	23,368,424	20,000,000	20,849,159		(99,592)			4.300	3.630	MS	217,389	860,000	09/11/2019	09/30/2028
743674-BE-2	PROTECTIVE LIFE CORP			1	2.A FE	8,131,610	107.7720	8,621,822	8,000,000	8,118,820		(10,168)			3.400	3.200	JJ	125,422	222,889	11/07/2019	01/15/2030
744331-AF-6	PRUDENTIAL FUNDING C				1.E FE	2,770,890	114.4110	3,432,356	3,000,000	2,948,420		16,636			6.750	7.460	MS	59,625	202,500	12/17/2001	09/15/2023
747525-AF-0	QUALCOMM INC			1	1.G FE	24,438,100	111.3250	27,831,365	25,000,000	24,718,008		58,023			3.450	3.720	MN	98,229	862,500	12/20/2017	05/20/2025
747525-AU-7	QUALCOMM INC			1	1.G FE	19,380,350	113.4630	22,692,628	20,000,000	19,557,539		60,480			3.250	3.640	MN	74,028	650,000	01/29/2018	05/20/2027
74834L-AV-2	QUEST DIAGNOSTICS IN			1	2.B FE	13,742,380	110.6260	15,266,414	13,800,000	13,778,695		5,986			4.250	4.300	AO	146,625	586,500	03/24/2014	04/01/2024
754907-AA-1	RAYONIER INC			1	2.C FE	2,993,430	102.8730	3,086,218	3,000,000	2,999,057		724			3.750	3.770	AO	28,125	112,500	02/29/2012	04/01/2022
75513E-BW-0	RAYTHEON TECHNOLOGIE				2.A	20,897,676	103.6340	22,369,399	21,585,000	20,918,795		(105,076)			2.500	4.160	JD	23,983		12/08/2020	12/15/2022
75513E-CA-7	RAYTHEON TECHNOLOGIE				2.A	1,943,850	130.1020	1,951,533	1,500,000	1,942,796		1,713			4.875	2.900	AO	15,438		12/08/2020	10/15/2040

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, NAIC Designation Modifier and SVO 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
75525J-AA-4	RAZA DEVELOPMENT COR			1	1.D FE	3,136,990	112.2790	3,368,383	3,000,000	3,134,553		(2,437)			3.534	3.110	JJ	53,010	42,212	09/14/2020	07/01/2034
755763-AA-7	READYCAP HLDGS LLC			1	1.E PL	8,318,960	102.1050	8,168,403	8,000,000	8,094,039		(101,259)			7.500	6.100	FA	226,667	600,000	04/12/2019	02/15/2022
756109-AP-9	REALTY INCOME CORP			1	1.G FE	5,173,300	109.5710	5,478,556	5,000,000	5,048,528		(22,345)			4.650	4.210	FA	96,875	232,500	08/12/2013	08/01/2023
756109-AQ-7	REALTY INCOME CORP			1	1.G FE	5,061,100	110.5360	5,526,808	5,000,000	5,024,137		(6,716)			3.875	3.710	JJ	89,340	193,750	12/05/2014	07/15/2024
756109-AR-5	REALTY INCOME CORP			1	1.G FE	15,557,705	117.7040	18,303,076	15,550,000	15,556,403		(961)			4.125	4.110	AO	135,415	641,438	09/20/2018	10/15/2026
756109-AU-8	REALTY INCOME CORP			1	1.G FE	3,225,082	114.0410	3,853,453	3,379,000	3,255,862		14,719			3.650	4.250	JJ	56,870	123,334	11/09/2018	01/15/2028
756109-AX-2	REALTY INCOME CORP			1	1.G FE	5,945,477	113.2980	6,718,592	5,930,000	5,944,501		(977)			3.250	3.220	JJ	88,868	35,868	05/06/2020	01/15/2031
759351-AJ-8	REINSURANCE GROUP AM			1	2.A FE	6,961,290	101.8520	7,129,652	7,000,000	6,997,979		4,691			5.000	5.070	JD	29,167	350,000	05/24/2011	06/01/2021
759351-AL-3	REINSURANCE GROUP AM			1	2.A FE	11,976,720	110.4650	12,703,587	11,500,000	11,660,201		(54,925)			4.700	4.140	MS	159,147	540,500	11/10/2015	09/15/2023
759351-AM-1	REINSURANCE GROUP AM			1	2.A FE	10,022,600	114.7890	11,478,903	10,000,000	10,010,340		(2,497)			3.950	3.910	MS	116,306	395,000	05/07/2018	09/15/2026
759351-AN-9	REINSURANCE GRP OF A			1	2.A FE	19,339,680	114.6140	20,630,615	18,000,000	19,219,714		(111,914)			3.900	2.970	MN	89,700	702,000	04/30/2020	05/15/2029
75973Q-AA-5	RENAISSANCERE FIN IN			1	1.G FE	15,333,340	109.6680	16,998,566	15,500,000	15,383,923		15,574			3.450	3.570	JJ	267,375	534,750	11/07/2017	07/01/2027
761713-AZ-9	REYNOLDS AMERICAN IN			1	2.B FE	3,504,406	129.2130	3,986,249	3,085,000	3,492,962		(9,260)			6.150	5.150	MS	55,864	189,728	09/30/2019	09/15/2043
776696-AE-6	ROPER TECHNOLOGIES I			1	2.A FE	6,994,680	104.5470	7,318,312	7,000,000	6,998,867		579			3.125	3.130	MN	27,951	218,750	11/15/2012	11/15/2022
778296-AA-1	ROSS STORES INC			1	2.A FE	8,104,045	107.1040	8,691,511	8,115,000	8,110,527		1,115			3.375	3.390	MS	80,643	273,881	12/05/2014	09/15/2024
78200J-AA-0	RUSH SYS FOR HEALTH			1	1.E FE	9,198,400	118.0070	9,440,616	8,000,000	9,151,548		(46,852)			3.922	2.080	MN	40,092	156,880	09/02/2020	11/15/2029
78432M-AA-3	SBL HOLDINGS LLC			1	2.C FE	5,405,504	98.9540	5,145,650	5,200,000	5,381,577		(23,927)			5.125	4.420	MN	35,533	266,500	02/11/2020	11/13/2026
78442F-AT-5	SLM CORP			1,2	3.C FE	5,000,000	97.7700	4,888,502	5,000,000	5,000,000					5.400	5.320	AO	49,500	270,000	05/19/2003	04/25/2023
784710-AA-3	SSM HEALTH CARE CORP			1	1.E FE	20,637,850	113.6960	22,739,216	20,000,000	20,432,282		(61,841)			3.823	3.430	JD	63,717	764,600	07/25/2017	06/01/2027
785592-AS-5	SABINE PASS LIQUEFAC			1	2.C FE	5,343,150	117.8660	5,893,347	5,000,000	5,232,334		(35,497)			5.000	4.070	MS	73,611	250,000	09/21/2017	03/15/2027
785592-AU-0	SABINE PASS LIQUEFAC			1	2.C FE	7,098,210	114.7350	8,031,479	7,000,000	7,070,336		(8,971)			4.200	4.020	MS	86,567	294,000	09/26/2017	03/15/2028
79588T-AA-8	SAMMONS FINANCIAL GR			1	2.A FE	9,676,918	137.4150	10,581,015	7,700,000	9,608,966		(43,853)			7.000	5.130	AO	113,789	539,000	08/30/2019	10/15/2043
79588T-AC-4	SAMMONS FINANCIAL GR			1	2.A FE	22,664,322	105.5870	23,070,943	21,850,000	22,430,074		(82,285)			4.450	3.950	MN	132,344	972,325	08/28/2019	05/12/2027
80282K-AP-1	SANTANDER HLDGS USA			2	2.A FE	8,512,761	114.2420	9,496,995	8,313,000	8,458,978		(17,524)			4.400	4.080	JJ	170,694	365,772	03/01/2018	07/13/2027
806851-AE-1	SCHLUMBERGER HLDGS C			1	2.A FE	12,011,754	104.9300	12,895,939	12,290,000	12,202,069		42,030			3.625	4.000	JD	12,375	445,513	02/12/2016	12/21/2022
806851-AG-6	SCHLUMBERGER HLDGS C			1	2.A FE	27,758,056	113.6070	31,764,674	27,960,000	27,820,536		24,723			4.000	4.110	JD	31,067	1,118,400	12/20/2018	12/21/2025
806851-AH-4	SCHLUMBERGER HLDGS C			1	2.A FE	5,568,650	116.7730	5,838,684	5,000,000	5,517,989		(50,661)			4.300	2.850	MN	35,833	215,000	02/04/2020	05/01/2029
806851-AK-7	SCHLUMBERGER HLDGS C				2.A FE	18,314,502	112.9630	19,454,572	17,222,000	18,209,534		(96,954)			3.900	3.020	MN	82,092	628,329	09/18/2020	05/17/2028
808513-AG-0	SCHWAB CHARLES CORP			1	1.F FE	3,035,460	104.8300	3,144,923	3,000,000	3,006,720		(3,872)			3.225	3.080	MS	32,250	96,750	09/12/2012	09/01/2022
808513-AU-9	SCHWAB CHARLES CORP			1	1.F FE	4,992,500	113.1970	5,659,866	5,000,000	4,994,675		661			3.200	3.210	JJ	69,333	160,000	12/04/2017	01/25/2028
808513-AZ-8	SCHWAB CHARLES CORP			1	1.F FE	9,714,195	119.5620	11,717,134	9,800,000	9,729,066		7,265			4.000	4.100	FA	163,333	392,000	11/02/2018	02/01/2029
814120-AC-5	SECURITY BENEFIT LIF			1,2	2.B FE	7,104,195	102.3060	5,905,157	5,772,000	6,997,185		(66,562)			7.450	5.150	AO	107,504	430,014	05/13/2019	10/01/2033
81721M-AG-4	SENIOR HSG PPTYS TR			1	3.B FE	4,910,950	101.5000	5,075,000	5,000,000	4,988,647		11,117			6.750	7.000	JD	15,000	337,500	12/06/2011	12/15/2021
81721M-AK-5	SENIOR HSG PPTYS TR			1	3.B FE	1,013,050	102.7090	1,027,090	1,000,000	1,005,837		(2,311)			4.750	4.520	MN	7,917	47,500	11/21/2016	05/01/2024
828807-CW-5	SIMON PPTY GROUP LP			1	1.G FE	9,900,600	109.8080	10,980,824	10,000,000	9,938,925		10,925			3.300	3.430	JJ	152,167	330,000	05/09/2017	01/15/2026
828807-DC-8	SIMON PPTY GROUP LP			1	1.G FE	5,002,900	111.0290	5,551,476	5,000,000	5,002,029		(277)			3.375	3.360	JD	7,500	168,750	06/01/2017	06/15/2027
828807-DE-4	SIMON PPTY GROUP LP			1	1.G FE	4,960,700	111.7070	5,585,362	5,000,000	4,971,319		3,611			3.375	3.460	JD	14,063	168,750	11/30/2017	12/01/2027
832696-AB-4	SMUCKER J M CO			1	2.B FE	6,516,725	102.4500	6,326,341	6,175,000	6,207,999		(40,843)			3.500	2.800	AO	45,626	216,125	08/16/2012	10/15/2021
835495-AK-8	SONOCO PRODS CO			1	2.B FE	4,479,435	102.0420	4,591,918	4,500,000	4,497,929		2,391			4.375	4.430	MN	32,813	196,875	10/20/2011	11/01/2021
841504-AB-9	SOUTHEAST SUPPLY HEA			1	3.A FE	23,771,133	99.6250	23,111,008	23,198,000	23,451,977		(72,796)			4.250	3.880	JD	43,818	985,915	06/30/2017	06/15/2024
84265V-AF-2	SOUTHERN COPPER CORP			1	2.B FE	3,914,689	105.1610	4,055,033	3,856,000	3,868,396		(6,386)			3.500	3.310	MN	19,869	134,960	11/08/2012	11/08/2022
843646-AM-2	SOUTHERN PWR CO			1	2.A FE	9,144,371	114.6780	10,510,278	9,165,000	9,153,930		1,989			4.150	4.170	JD	31,696	380,348	02/17/2016	12/01/2025
8447HB-AE-2	SOUTHTRUST BK BIRMGH				1.F FE	9,636,500	124.1150	12,411,510	10,000,000	9,840,666		17,477			6.125	6.410	JJ	292,639	612,500	05/03/2001	01/09/2028
845437-BR-2	SOUTHWESTERN ELEC PW			1	2.A FE	5,017,140	117.4640	5,873,240	5,000,000	5,013,771		(1,524)			4.100	4.050	MS	60,361	205,000	09/13/2018	09/15/2028
84610W-AB-1	SOVRAN ACQUISITION L			1	2.B FE	2,831,308	112.8300	3,345,416	2,965,000	2,878,764		13,716			4.250	4.090	JJ	51,888	103,775	05/08/2017	07/01/2026
84756N-AD-1	SPECTRA ENERGY PARTN			1	2.A FE	15,448,291	111.6240	16,297,171	14,600,000	14,909,759		(96,790)			4.750	3.980	MS	204,197	693,500	06/05/2015	03/15/2024
84756N-AF-6	SPECTRA ENERGY PARTN			1	2.A FE	5,070,700	110.2470	5,512,365	5,000,000	5,036,938		(8,566)			3.500	3.300	MS	51,528	175,000	10/28/2016	03/15/2025
84861T-AC-2	SPIRIT REALTY LP			1	2.B FE	14,506,943	112.9040	16,100,169	14,260,000	14,481,096		(39,993)			4.450	4.090	MS	186,846	634,570	09/10/2019	09/15/2026
85208N-AE-0	SPRINT SPECTRUM CO L			1	2.A FE	5,585,000	115.7500	5,787,500	5,000,000	5,550,350		(34,650)			5.152	3.670	MJSD	7,871	193,200	05/01/2020	09/20/2029
85590A-AP-9	STARWOOD HOTELS&RESO			1	2.C FE	6,651,900	103.2570	7,357,062	7,125,000	6,984,386		62,197			3.125	4.100	FA	84,115	222,656	09/15/2015	02/15/2023
85590A-AQ-7	STARWOOD HOTELS&RESO			1	2.C FE	14,527,800	107.6810	16,152,230	15,000,000	14,767,834		49,559			3.750	4.150	MS	165,625	562,500	09/17/2015	03/15/2025
857477-AG-8	STATE STR CORP				1.F FE	34,883,523	100.7140	35,320,743	35,070,000	35,065,820		22,370			4.375	4.440	MS	485,866	1,534,313	04/04/2011	03/07/2021
857477-AL-7	STATE STR CORP				1.G FE	23,145,300	106.3260	25,975,583	24,430,000	24,069,301		142,453			3.100	3.740	MN	96,770	757,330	10/15/2013	05/15/2023

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, NAIC Designation Modifier and SVO 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
858155-AE-4	STEELCASE INC			1	2.C FE	10,218,088	116.0530	10,731,431	9,247,000	10,103,320		(88,864)			5.125	3.770	JJ	214,575	473,909	12/05/2019	01/18/2029
862121-AA-8	STORE CAP CORP			1	2.B FE	9,914,500	113.7940	11,379,437	10,000,000	9,934,541		7,504			4.500	4.600	MS	132,500	450,000	04/13/2018	03/15/2028
862121-AB-6	STORE CAP CORP			1	2.B FE	9,100,962	115.9550	10,511,327	9,065,000	9,096,257		(3,017)			4.625	4.570	MS	123,448	419,256	04/03/2019	03/15/2029
863667-AF-8	STRYKER CORP			1	2.A FE	2,222,706	109.0890	2,435,967	2,233,000	2,229,048		1,088			3.375	3.430	MN	9,630	75,364	09/16/2014	05/15/2024
863667-AH-4	STRYKER CORP			1	2.A FE	6,428,012	111.7870	7,238,237	6,475,000	6,450,225		4,628			3.375	3.460	MN	36,422	218,531	11/06/2015	11/01/2025
86765B-AL-3	SUNOCO LOGISTICS PAR			1	2.C FE	12,693,200	104.3150	14,291,239	13,700,000	13,444,869		117,092			3.450	4.410	JJ	217,944	472,650	08/27/2013	01/15/2023
86765B-AN-9	SUNOCO LOGISTICS PAR			1	2.C FE	1,984,400	108.2630	2,165,272	2,000,000	1,993,584		1,801			4.250	4.350	AO	21,250	85,000	06/11/2015	04/01/2024
86787E-AN-7	SUNTRUST BK ATL SR M			2	1.F FE	4,559,700	105.3060	5,265,336	5,000,000	4,878,968		48,691			2.750	3.840	MN	22,917	137,500	08/13/2013	05/01/2023
86787E-BB-2	SUNTRUST BK ATL SR M			1	1.F FE	10,008,800	115.3210	11,532,113	10,000,000	10,006,436		(1,195)			4.050	4.030	MN	65,250	405,000	11/02/2018	11/03/2025
87165B-AD-5	SYNCHRONY FINL			1	2.C FE	9,937,100	110.4740	11,047,484	10,000,000	9,971,748		7,048			4.250	4.330	FA	160,556	425,000	08/27/2015	08/15/2024
87165B-AG-8	SYNCHRONY FINL			1	2.C FE	4,034,800	112.5000	4,500,004	4,000,000	4,017,978		(3,666)			4.500	4.380	JJ	79,000	180,000	12/04/2015	07/23/2025
871911-AS-2	SYSTEM ENERGY RESOUR			1	1.G FE	10,923,886	106.5590	11,686,330	10,967,000	10,955,340		4,845			4.100	4.140	AO	112,412	449,647	10/15/2013	04/01/2023
87233Q-AA-6	TC PIPELINES LP			1	2.B FE	28,738,724	100.8440	27,929,976	27,696,000	27,723,814		(159,491)			4.650	4.150	JD	57,238	1,287,864	03/21/2012	06/15/2021
87236Y-AD-0	TD AMERITRADE HLDG C			1	1.F FE	10,100,800	111.2030	11,120,384	10,000,000	10,048,460		(11,015)			3.625	3.490	AO	90,625	362,500	11/10/2015	04/01/2025
87246Y-AC-0	TIAA ASSET MGMT FIN			1	1.F FE	4,037,880	112.6840	4,507,383	4,000,000	4,016,327		(3,872)			4.125	4.000	MN	27,500	165,000	10/29/2014	11/01/2024
87305Q-CC-3	TTX CO			1	1.F FE	13,000,000	101.2450	13,161,929	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			1	1.F FE	6,660,475	104.7120	7,089,038	6,770,000	6,745,451		12,491			3.050	3.240	MN	26,384	206,485	06/19/2013	11/15/2022
875127-AZ-5	TAMPA ELEC CO			1	1.G FE	18,626,900	101.7670	17,300,506	17,000,000	17,070,947		(185,692)			5.400	4.250	MN	117,300	918,000	12/02/2010	05/15/2021
875484-AH-0	TANGER PPTYS LTD PAR			1	2.B FE	10,132,851	104.8440	10,699,342	10,205,000	10,172,051		7,656			3.750	3.830	JD	31,891	382,688	06/03/2015	12/01/2024
875484-AJ-6	TANGER PPTYS LTD PAR			1	2.B FE	2,905,129	103.1370	3,278,739	3,179,000	2,984,549		29,660			3.125	4.350	MS	33,115	99,344	03/19/2018	09/01/2026
875484-AK-3	TANGER PPTYS LTD PAR			1	2.B FE	16,079,318	104.6450	16,790,393	16,045,000	16,069,743		(3,360)			3.875	3.840	JJ	286,693	621,744	09/26/2017	07/15/2027
878091-BD-8	TEACHERS INS & ANNUI			1	1.D FE	12,470,326	135.1760	14,501,755	10,728,000	12,390,287		(27,573)			4.900	3.880	MS	154,781	392,000	10/05/2020	09/15/2044
878091-BF-3	TEACHERS INS & ANNUI			1	1.D FE	10,113,500	124.8420	12,484,204	10,000,000	10,106,678		(2,249)			4.270	4.200	MN	54,561	427,000	07/07/2017	05/15/2047
882384-AC-4	TEXAS EASTN TRANSMIS			1	2.A FE	4,873,200	103.3610	5,168,051	5,000,000	4,972,896		14,519			2.800	3.110	AO	29,556	140,000	05/30/2013	10/15/2022
883203-BU-4	TEXTRON INC			1	2.B FE	11,153,020	109.8140	12,079,587	11,000,000	11,052,948		(16,602)			4.300	4.120	MS	157,667	473,000	03/07/2014	03/01/2024
883203-BV-2	TEXTRON INC			1	2.B FE	10,090,300	109.8510	10,985,169	10,000,000	10,039,748		(10,159)			3.875	3.760	MS	129,167	387,500	12/10/2014	03/01/2025
88579Y-BN-0	3M CO			1	1.E FE	7,367,413	113.6250	7,929,931	6,979,000	7,341,017		(26,397)			3.050	2.400	AO	44,937	117,073	04/01/2020	04/15/2030
88642R-AA-7	TIDEWATER INC NEW			1	4.C	1,618,967	95.6980	1,594,028	1,665,677	1,572,195		(45)			8.000	7.990	FMAN	22,209	133,622	01/02/2018	08/01/2022
886546-AB-6	TIFFANY & CO			1	2.B FE	5,795,216	109.4720	6,458,890	5,900,000	5,853,216		11,342			3.800	4.030	AO	56,050	224,200	06/03/2015	10/01/2024
88732J-BA-5	TIME WARNER CABLE IN			1	3.A FE	2,973,270	101.4190	3,042,571	3,000,000	2,997,856		3,115			4.000	4.110	MS	40,000	120,000	09/07/2011	09/01/2021
889184-AC-1	TOLEDO HOSPITAL			1	2.C FE	5,336,590	117.8440	5,892,238	5,000,000	5,287,840		(29,936)			5.325	4.450	MN	34,021	266,250	05/14/2019	11/15/2028
889184-AD-9	TOLEDO HOSPITAL			1	1.F FE	5,363,400	119.8290	5,991,458	5,000,000	5,306,323		(31,345)			5.750	4.800	MN	36,736	287,500	02/13/2019	11/15/2038
891027-AS-3	TORCHMARK CORP			1	2.A FE	25,726,149	119.9560	30,037,053	25,040,000	25,632,959		(70,487)			4.550	4.150	MS	335,466	1,139,320	09/04/2019	09/15/2028
891906-AB-5	TOTAL SYS SVCS INC			1	2.C FE	19,154,750	106.8860	21,377,350	20,000,000	19,735,473		101,688			3.750	4.330	JD	62,500	750,000	03/01/2016	06/01/2023
89233P-4S-2	TOYOTA MTR CRD CORP			1	1.E FE	14,977,050	100.0640	15,009,714	15,000,000	14,999,923		2,752			4.250	4.260	JJ	301,042	637,500	01/05/2011	01/11/2021
89233P-5F-9	TOYOTA MTR CRD CORP			1	1.E FE	15,908,235	102.1420	16,087,382	15,750,000	15,763,495		(18,654)			3.400	3.270	MS	157,675	535,500	03/19/2012	09/15/2021
89233P-7F-7	TOYOTA MTR CRD CORP			1	1.E FE	3,199,712	104.7350	3,351,552	3,200,000	3,199,939		29			2.625	2.620	JJ	39,900	84,000	01/17/2013	01/10/2023
89236T-EE-1	TOYOTA MOTOR CREDIT			1,2	1.E FE	4,956,750	97.9050	4,895,259	5,000,000	4,976,953		(27,875)			2.750	3.000	MN	12,222	137,500	03/26/2019	11/29/2032
89236T-EM-3	TOYOTA MOTOR CREDIT			1	1.E FE	5,076,850	112.2840	5,614,201	5,000,000	5,069,994		(6,856)			3.050	2.820	JJ	72,014	76,250	03/17/2020	01/11/2028
904764-AH-0	UNILEVER CAP CORP			1	1.E FE	10,112,688	147.1470	11,615,860	7,894,000	10,002,443		(110,245)			5.900	3.180	MN	59,512	465,746	03/24/2020	11/15/2032
908906-AC-4	UNIONBANCAL CORP			1	1.G FE	3,961,714	104.5300	3,966,950	3,795,000	3,824,631		(19,526)			3.500	2.950	JD	4,796	132,825	04/02/2013	06/18/2022
911312-BY-1	UNITED PARCEL SERVIC			1	1.G FE	5,695,750	125.0240	6,251,226	5,000,000	5,649,029		(46,721)			4.450	2.800	AO	55,625	115,576	04/01/2020	04/01/2030
91159J-AA-4	U S BANCORP MTN SUB			2	1.G FE	21,645,367	103.9080	22,485,721	21,640,000	21,640,000		(332)			2.950	2.940	JJ	294,364	638,380	03/04/2013	07/15/2022
913017-BA-6	UNITED TECHNOLOGIES			1	2.A FE	4,840,560	145.0810	5,505,852	3,795,000	4,659,743		(80,243)			7.500	4.330	MS	83,806	284,625	09/05/2018	09/15/2029
91324P-BP-6	UNITEDHEALTH GROUP I			1	1.G FE	4,990,950	100.3090	5,015,491	5,000,000	4,999,863		1,103			4.700	4.720	FA	88,778	235,000	02/14/2011	02/15/2021
91324P-BV-3	UNITEDHEALTH GROUP I			1	1.G FE	2,979,300	102.4390	3,073,178	3,000,000	2,997,179		2,267			2.875	2.950	MS	25,396	86,250	03/05/2012	03/15/2022
91324P-BZ-4	UNITEDHEALTH GROUP I			1	1.G FE	15,279,100	104.6180	15,692,702	15,000,000	15,057,760		(29,593)			2.750	2.530	FA	155,833	412,500	11/08/2012	02/15/2023
91529Y-AK-2	UNUM GROUP			1	2.C FE	9,985,300	108.9700	10,897,096	10,000,000	9,994,645		1,536			4.000	4.010	MS	117,778	400,000	03/11/2014	03/15/2024
918204-BC-1	V F CORP			1	1.G FE	3,556,188	110.5860	3,589,635	3,246,000	3,546,907		(9,281)			2.950	1.830	AO	18,087	47,879	09/09/2020	04/23/2030
91913Y-AL-4	VALERO ENERGY CORP N			1	2.B FE	6,524,058	132.8770	6,677,083	5,025,000	6,455,772		(59,309)			6.625	4.200	JD	14,796	332,906	11/21/2019	06/15/2037
91913Y-AS-9	VALERO ENERGY CORP N			1	2.B FE	4,660,150	109.3860	5,469,309	5,000,000	4,826,038		36,737			3.650	4.560	MS	53,736	182,500	01/27/2016	03/15/2025
91913Y-AU-4	VALERO ENERGY CORP N			1	2.B FE	2,945,790	109.6180	3,288,553	3,000,000	2,966,697		5,158			3.400	3.610	MS	30,033	102,000	09/14/2016	09/15/2026
919794-AB-3	VALLEY NATL BANCORP			1	2.B FE	7,786,808	108.9560	7,972,366	7,317,000	7,494,099		(59,907)			5.125	4.170	MS	97,916	374,996	07/12/2016	09/27/2023

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, NAIC Designation Modifier and SVO 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
919794-AC-1	VALLEY NATL BANCORP				2.B FE	6,402,616	109.9950	7,050,724	6,410,000	6,406,341		232			4.550	4.560	JD	810	291,655	06/23/2015	06/30/2025
920253-AF-8	VALMONT INDS INC			1	2.C FE	11,034,216	115.6360	12,118,667	10,480,000	11,018,772		(12,726)			5.000	4.630	AO	131,000	524,000	10/11/2019	10/01/2044
92277G-AD-9	VENTAS RLTY LTD PART			1	2.A FE	3,748,698	109.0010	4,103,925	3,765,000	3,758,806		1,712			3.750	3.800	MN	23,531	141,188	08/08/2014	05/01/2024
92277G-AE-7	VENTAS RLTY LTD PART			1	2.A FE	4,231,040	110.1090	4,844,836	4,400,000	4,316,435		18,485			3.500	4.000	FA	64,167	154,000	12/31/2015	02/01/2025
92277G-AM-9	VENTAS RLTY LTD PART			1	2.A FE	4,961,650	114.0330	5,701,653	5,000,000	4,971,079		3,409			4.000	4.090	MS	66,667	200,000	02/13/2018	03/01/2028
92343V-AP-9	VERIZON COMMUNICATIO			1	2.A FE	4,955,240	141.9170	5,676,682	4,000,000	4,898,039		(32,247)			6.900	4.950	AO	58,267	276,000	03/05/2019	04/15/2038
92343V-BZ-6	VERIZON COMMUNICATIO			1	2.A FE	15,724,849	125.9430	18,566,601	14,742,000	15,578,093		(46,720)			5.050	4.460	MS	219,205	744,471	09/08/2017	03/15/2034
92343V-DU-5	VERIZON COMMUNICATIO			1	2.A FE	5,211,750	136.3180	6,815,934	5,000,000	5,186,221		(7,376)			5.250	4.910	MS	76,563	262,500	04/07/2017	03/16/2037
92343V-EA-8	VERIZON COMMUNICATIO			1	2.A FE	9,971,800	125.9870	12,598,751	10,000,000	9,976,219		1,373			4.500	4.520	FA	176,250	450,000	08/01/2017	08/10/2033
92343V-EN-0	VERIZON COMMUNICATIO			1	2.A FE	4,333,860	111.0220	4,980,455	4,486,000	4,457,683		6,276			3.376	3.540	FA	57,213	151,447	01/19/2018	02/15/2025
925524-AH-3	VIACOM INC			1	2.B FE	6,375,979	149.2820	6,869,999	4,602,000	6,009,196		(118,415)			7.875	4.000	JJ	152,010	362,408	10/03/2017	07/30/2030
92553P-AR-3	VIACOM INC NEW			1	2.B FE	7,587,730	103.8790	8,310,397	8,000,000	7,865,849		56,817			3.250	4.040	MS	76,556	260,000	11/18/2015	03/15/2023
927804-FJ-8	VIRGINIA ELEC & PWR			1	2.A FE	6,556,899	104.1500	7,479,037	7,181,000	7,070,371		62,657			3.450	4.410	MS	82,582	247,745	02/15/2011	09/01/2022
92826C-AE-2	VISA INC			1	1.D FE	5,567,050	129.8800	6,494,043	5,000,000	5,544,366		(22,684)			4.150	3.200	JD	9,799	207,500	03/18/2020	12/14/2035
928668-AU-6	VOLKSWAGEN GROUP AME			1	2.A FE	13,720,696	121.7920	16,411,577	13,475,000	13,684,713		(22,022)			4.750	4.510	MN	85,342	640,063	05/02/2019	11/13/2028
928668-BF-8	VOLKSWAGEN GROUP AME			1	2.A FE	999,260	115.2990	1,152,997	1,000,000	999,299		39			3.750	3.750	MN	5,000	18,750	05/06/2020	05/13/2030
929089-AB-6	VOYA FINL INC			1	2.B FE	10,161,456	114.3450	11,920,467	10,425,000	10,241,265		29,571			3.650	4.010	JD	16,912	380,513	03/19/2018	06/15/2026
92928Q-AF-5	WEA FIN LLC			1	2.A FE	9,616,774	104.7470	9,802,292	9,358,000	9,589,221		(23,376)			3.500	3.160	JD	14,557	327,530	10/22/2019	06/15/2029
92936U-AE-9	W P CAREY INC			1	2.B FE	5,051,650	115.0580	5,752,945	5,000,000	5,041,349		(6,115)			4.250	4.080	AO	53,125	212,500	04/22/2019	10/01/2026
931142-CY-7	WALMART INC				1.C FE	6,156,550	142.6500	7,132,543	5,000,000	6,125,996		(30,554)			5.000	3.420	AO	45,833	250,000	03/18/2020	10/25/2040
931427-AH-1	WALGREENS BOOTS ALLI			1	2.B FE	15,911,210	110.5070	17,885,700	16,185,000	16,056,117		30,106			3.800	4.020	MN	73,462	615,030	11/10/2015	11/18/2024
939653-AM-3	WASHINGTON REAL ESTA			1	2.B FE	5,395,656	104.0400	5,826,290	5,600,000	5,551,928		25,287			3.950	4.450	AO	46,698	221,200	12/20/2013	10/15/2022
94106L-BC-2	WASTE MGMT INC DEL			1	2.A FE	2,465,920	125.2340	2,504,684	2,000,000	2,461,860		(4,060)			4.100	2.760	MS	27,333		09/11/2020	03/01/2045
948741-AH-6	WEINGARTEN RLTY INVS			1	2.B FE	3,915,800	103.1580	4,126,325	4,000,000	3,982,374		9,420			3.375	3.630	MS	39,750	135,000	01/07/2013	10/15/2022
948741-AK-9	WEINGARTEN RLTY INVS			1	2.B FE	6,109,142	106.9790	6,295,751	5,885,000	5,967,924		(27,515)			4.450	3.910	JJ	120,757	261,883	10/29/2015	01/15/2024
948741-AM-5	WEINGARTEN RLTY INVS			1	2.B FE	5,761,140	106.1110	6,366,673	6,000,000	5,843,277		24,593			3.250	3.770	FA	73,667	195,000	06/29/2017	08/15/2026
94973V-AN-7	ANTHEM INC			1	2.B FE	6,853,900	144.5290	7,226,457	5,000,000	6,785,921		(67,979)			6.375	3.500	JD	14,167	318,750	02/19/2020	06/15/2037
94973V-AX-5	ANTHEM INC			1	2.B FE	4,145,924	103.7490	4,321,162	4,165,000	4,161,835		2,223			3.125	3.180	MN	16,631	130,156	02/05/2013	05/15/2022
94973V-BA-4	ANTHEM INC			1	2.B FE	13,143,026	105.7670	14,172,876	13,400,000	13,329,122		32,565			3.300	3.550	JJ	203,903	442,200	01/23/2014	01/15/2023
94973V-BJ-5	ANTHEM INC			1	2.B FE	4,897,200	109.7060	5,485,306	5,000,000	4,958,029		10,629			3.500	3.750	FA	66,111	175,000	09/16/2014	08/15/2024
949746-RE-3	WELLS FARGO CO NEW				2.B FE	3,012,269	111.2180	3,228,665	2,903,000	2,941,571		(11,698)			4.480	4.010	JJ	59,608	130,054	03/11/2014	01/16/2024
94974B-FJ-4	WELLS FARGO CO MTN B				2.B FE	4,746,150	105.9700	5,298,518	5,000,000	4,933,373		29,548			3.450	4.110	FA	66,125	172,500	11/05/2013	02/13/2023
94974B-FN-5	WELLS FARGO CO MTN B				2.B FE	10,152,200	109.2290	10,922,949	10,000,000	10,056,915		(20,399)			4.125	3.880	FA	155,833	412,500	08/27/2015	08/15/2023
94974B-GL-8	WELLS FARGO CO MTN B				2.B FE	26,126,100	117.1200	29,280,000	25,000,000	25,780,553		(103,866)			4.300	3.750	JJ	474,792	1,075,000	10/31/2017	07/22/2027
95000U-2A-0	WELLS FARGO & CO			2	2.A FE	5,062,000	113.3150	5,665,776	5,000,000	5,042,707		(5,881)			3.584	3.430	MN	19,413	179,200	07/17/2017	05/22/2028
95040Q-AD-6	WELLTOWER INC			1	2.A FE	1,885,368	117.1380	2,120,209	1,810,000	1,879,895		(5,473)			4.250	3.620	AO	16,240	38,463	05/07/2020	04/15/2028
95040Q-AJ-3	WELLTOWER INC			1	2.A FE	2,845,200	109.3770	3,281,333	3,000,000	2,853,895		8,695			3.100	3.740	JJ	42,883	46,500	05/07/2020	01/15/2030
95709T-AK-6	WESTAR ENERGY INC			1	1.F FE	3,283,360	127.7380	3,436,178	2,690,000	3,267,273		(16,087)			4.625	3.250	MS	41,471	124,413	01/28/2020	09/01/2043
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	12,104,350	109.7500	13,170,086	12,000,000	12,042,129		(12,320)			4.000	3.880	MS	160,000	480,000	06/23/2015	03/01/2024
96332H-CE-7	WHIRLPOOL CORP SERA			1	2.B FE	6,989,500	105.7710	7,404,023	7,000,000	6,998,200		1,202			4.700	4.710	JD	27,417	329,000	05/29/2012	06/01/2022
96949L-AD-7	WILLIAMS PARTNERS L			1	2.B FE	15,131,900	114.0610	17,109,180	15,000,000	15,130,884		(19,825)			3.750	3.580	JD	25,000	562,500	11/20/2019	06/15/2027
96950F-AL-8	WILLIAMS PARTNERS L			1	2.B FE	20,507,608	110.2410	22,407,628	20,326,000	20,384,761		(20,437)			4.500	4.380	MN	116,875	914,670	03/13/2014	11/15/2023
96950F-AM-6	WILLIAMS PARTNERS L			1	2.B FE	5,017,950	110.2990	5,514,989	5,000,000	5,006,371		(2,061)			4.300	4.250	MS	69,875	215,000	03/04/2014	03/04/2024
976826-BJ-5	WISCONSIN PWR & LT C			1	1.G FE	14,941,350	102.8420	15,426,315	15,000,000	14,987,965		6,222			2.250	2.290	MN	43,125	337,500	11/14/2012	11/15/2022
983024-AN-0	WYETH			1	1.F FE	3,397,221	149.7450	3,948,781	2,637,000	3,372,011		(25,210)			5.950	3.650	AO	39,225	156,902	03/20/2020	04/01/2037
984121-CJ-0	XEROX CORP			1	3.B FE	7,748,310	104.2500	8,340,000	8,000,000	7,893,925		28,686			3.800	4.220	MN	38,844	304,000	06/03/2015	05/15/2024
98419M-AB-6	XYLEM INC			1	2.B FE	5,996,100	103.2290	6,193,751	6,000,000	5,999,639		437			4.875	4.880	AO	73,125	292,500	09/15/2011	10/01/2021
U52537-AA-2	LEND LEASE (US) CAPI				2.C	9,866,650	109.2820	10,928,221	10,000,000	9,905,806		14,990			4.500	4.690	MN	43,750	450,000	04/20/2018	05/26/2026
06366R-JJ-5	BANK MONTREAL MTN SR		A	1	1.C FE	38,156,460	103.9820	40,033,282	38,500,000	38,427,440		37,721			2.550	2.650	MN	149,990	981,750	02/12/2013	11/06/2022
064149-C8-8	BANK N S HALIFAX		A		1.E FE	27,650,861	100.0910	27,365,068	27,340,000	27,341,344		(40,010)			4.375	4.210	JJ	558,192	1,196,125	01/05/2012	01/13/2021
064159-NF-9	BANK OF NOVA SCOTIA		A	1	1.G FE	10,000,000	101.8720	10,187,297	10,000,000	10,000,000					4.000	4.000	JJ	167,778	400,000	01/29/2019	01/31/2031
064159-PB-6	BANK OF NOVA SCOTIA		A	1	1.G FE	10,000,000	99.0830	9,908,377	10,000,000	10,000,000					3.000	3.000	MN	25,833	300,000	05/29/2019	05/30/2031
112585-AH-7	BROOKFIELD ASSET MGM		A	1	1.G FE	12,363,600	111.4860	13,378,354	12,000,000	12,296,138		(49,427)			4.000	3.290	JJ	221,333	380,000	05/04/2020	01/15/2025

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, NAIC Designation Modifier and SVO 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
11271L-AA-0	BROOKFIELD FIN INC		A	1	1.G FE	4,887,150	116.2950	5,814,779	5,000,000	4,914,330		13,625			4.250	4.610	JD	17,118	212,500	12/17/2018	06/02/2026
11271L-AC-6	BROOKFIELD FIN INC		A	2	1.G FE	18,699,460	114.6950	21,792,236	19,000,000	18,773,268		27,029			3.900	4.090	JJ	321,100	741,000	04/09/2018	01/25/2028
11271L-AD-4	BROOKFIELD FIN INC		A	1	1.G FE	4,980,300	122.4480	6,122,423	5,000,000	4,983,866		1,555			4.850	4.890	MS	61,972	242,500	01/28/2019	03/29/2029
136385-AC-5	CANADIAN NAT RES LTD		A	1	2.B FE	8,264,230	133.8640	8,701,208	6,500,000	8,094,744		(110,302)			7.200	4.370	JJ	215,800	468,000	06/06/2019	01/15/2032
136385-AJ-0	CANADIAN NAT RES LTD		A	1,2	2.B FE	5,381,241	131.4720	5,304,925	4,035,000	5,330,084		(51,157)			6.500	3.810	FA	99,082	262,275	02/06/2020	02/15/2037
136385-AL-5	CANADIAN NAT RES LTD		A		2.B FE	3,782,068	134.1340	4,392,892	3,275,000	3,750,657		(17,149)			6.250	4.980	MS	60,269	204,688	02/12/2019	03/15/2038
136385-AV-3	CANADIAN NAT RES LTD		A	1	2.B FE	10,868,780	110.5970	11,966,691	10,820,000	10,840,862		(5,305)			3.900	3.840	FA	175,825	421,980	06/11/2015	02/01/2025
136385-AX-9	CANADIAN NAT RES LTD		A	1	2.B FE	4,863,610	112.1630	5,580,128	4,975,000	4,893,884		10,829			3.850	4.140	JD	15,961	191,538	02/12/2018	06/01/2027
292505-AJ-3	ENCANA CORP		A	1	3.A FE	11,334,180	101.2550	11,644,439	11,500,000	11,482,408		19,415			3.900	4.070	MN	57,308	448,500	01/19/2012	11/15/2021
29250N-AF-2	ENBRIDGE INC		A	1	2.B FE	14,784,480	108.7640	16,314,716	15,000,000	14,912,765		28,526			4.000	4.200	AO	150,000	600,000	12/21/2015	10/01/2023
29250N-AH-8	ENBRIDGE INC		A	1	2.B FE	4,952,500	108.4430	5,422,178	5,000,000	4,981,534		4,953			3.500	3.610	JD	10,208	175,000	08/05/2014	06/10/2024
448055-AD-5	HUSKY ENERGY INC		A	1	2.B FE	7,257,910	126.1580	6,938,736	5,500,000	7,195,734		(62,176)			6.800	4.210	MS	110,122	374,000	02/03/2020	09/15/2037
448055-AJ-2	HUSKY ENERGY INC		A	1	2.B FE	2,990,550	103.0360	3,091,102	3,000,000	2,998,584		1,051			3.950	3.980	AO	25,017	118,500	03/19/2012	04/15/2022
448055-AK-9	HUSKY ENERGY INC		A	1	2.B FE	7,977,780	107.1550	8,572,418	8,000,000	7,991,464		2,382			4.000	4.030	AO	67,556	320,000	01/06/2015	04/15/2024
448055-AP-8	HUSKY ENERGY INC		A	1	2.B FE	10,523,900	111.2130	11,121,327	10,000,000	10,473,249		(47,531)			4.400	3.700	AO	92,889	440,000	01/22/2020	04/15/2029
559222-AR-5	MAGNA INTL INC		A	1	1.G FE	8,005,100	114.5720	9,165,837	8,000,000	8,002,617		(229)			4.150	4.140	AO	83,000	332,000	09/25/2015	10/01/2025
559222-AV-6	MAGNA INTL INC		A	1	1.G FE	2,987,070	107.5090	3,225,285	3,000,000	2,987,695		625			2.450	2.490	JD	3,267	36,750	06/08/2020	06/15/2030
56501R-AC-0	MANULIFE FINL CORP		A	1	1.G FE	4,989,450	116.2890	5,814,482	5,000,000	4,994,010		1,017			4.150	4.170	MS	67,438	207,500	03/04/2016	03/04/2026
56501R-AE-6	MANULIFE FINL CORP		A	1	2.A FE	13,775,212	109.3000	14,853,981	13,590,000	13,717,808		(18,084)			4.061	3.880	FA	194,695	551,890	11/16/2017	02/24/2032
56501R-AK-2	MANULIFE FINL CORP		A	1	1.G FE	5,000,000	108.4780	5,423,908	5,000,000	5,000,000					2.484	2.480	MN	14,490	62,100	05/14/2020	05/19/2027
67077M-AC-2	NUTRIEN LTD		A	1	2.B FE	4,922,300	108.4500	5,422,546	5,000,000	4,971,941		8,078			3.625	3.810	MS	53,368	181,250	04/06/2018	03/15/2024
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	7,488,870	107.9950	8,639,651	8,000,000	7,749,541		53,190			3.000	3.800	AO	60,000	240,000	04/06/2018	04/01/2025
67077M-AL-2	NUTRIEN LTD		A	1	2.B FE	18,707,050	109.9130	21,784,802	19,820,000	19,275,251		116,884			3.375	4.090	MS	196,961	668,925	04/06/2018	03/15/2025
71644E-AF-9	PETRO-CDA		A	1	2.A FE	5,360,278	130.4770	5,558,327	4,260,000	5,218,109		(103,644)			7.000	3.670	MN	38,103	298,200	10/30/2019	11/15/2028
71644E-AG-7	PETRO-CANADA		A		2.A FE	1,265,140	129.3990	1,293,999	1,000,000	1,250,457		(13,010)			5.950	3.680	MN	7,603	59,500	11/12/2019	05/15/2035
775109-AY-7	ROGERS COMMUNICATION		A	1	2.A FE	5,124,100	109.3390	5,466,970	5,000,000	5,042,774		(18,123)			4.100	3.740	AO	51,250	205,000	06/09/2015	10/01/2023
780082-AD-5	ROYAL BANK OF CANADA		A		1.G FE	10,534,950	118.0260	11,802,678	10,000,000	10,352,994		(62,263)			4.650	3.860	JJ	198,917	465,000	04/20/2018	01/27/2026
78014R-AX-8	ROYAL BK OF CDA BD C		A	1	1.F FE	7,000,000	100.5750	7,040,270	7,000,000	7,000,000					3.000	3.000	JJ	96,833	210,000	07/11/2019	07/15/2031
867229-AE-6	SUNCOR ENERGY INC NE		A	1	2.A FE	13,503,050	139.2000	13,920,043	10,000,000	13,271,217		(122,575)			6.500	3.890	JD	28,889	650,000	01/30/2020	06/15/2038
878742-AV-7	TECK RESOURCES LTD		A	1	2.C FE	10,582,500	102.1010	10,210,149	10,000,000	10,058,224		(70,551)			4.750	4.000	JJ	219,028	475,000	05/18/2012	01/15/2022
878742-AY-1	TECK RESOURCES LTD		A	1	2.C FE	9,366,550	102.8440	10,284,419	10,000,000	9,831,425		75,409			3.750	4.600	FA	156,250	375,000	01/22/2014	02/01/2023
884903-BQ-7	THOMSON REUTERS CORP		A	1	2.B FE	10,054,900	109.6040	10,960,418	10,000,000	10,017,565		(5,977)			4.300	4.230	MN	45,389	430,000	11/20/2013	11/23/2023
891160-MJ-9	TORONTO DOMINION BK		A	1	1.F FE	8,088,496	113.3020	9,273,836	8,185,000	8,108,364		5,715			3.625	3.730	MS	87,364	296,706	08/10/2017	09/15/2031
893526-DM-2	TRANSCANADA CORP		A	1	2.A FE	6,994,470	103.3340	7,233,413	7,000,000	6,999,030		594			2.500	2.500	FA	72,917	175,000	07/30/2012	08/01/2022
89352H-AK-5	TRANSCANADA PIPELINE		A	1	2.A FE	4,933,350	108.0320	5,401,618	5,000,000	4,978,617		7,117			3.750	3.910	AO	39,063	187,500	11/20/2013	10/16/2023
98417E-AK-6	XSTRATA FIN CDA LTD		A	1	2.A FE	9,124,486	103.9920	8,997,435	8,652,000	8,702,380		(55,591)			4.950	4.260	MN	54,724	428,274	01/19/2012	11/15/2021
98417E-AT-7	XSTRATA FIN CDA LTD		A		2.A FE	15,301,950	106.5170	15,977,570	15,000,000	15,067,630		(30,912)			4.250	3.990	AO	116,875	637,500	01/04/2013	10/25/2022
00080Q-AF-2	ROYAL BK SCOTLAND N		D		2.B FE	12,223,712	115.0850	13,832,078	12,019,000	12,155,866		(26,425)			4.750	4.470	JJ	242,634	570,903	09/07/2018	07/28/2025
00084D-AL-4	ABN AMRO BK NV MTN S		D		2.B FE	10,808,212	117.1780	11,834,991	10,100,000	10,569,551		(78,572)			4.800	3.820	AO	98,307	484,800	10/31/2017	04/18/2026
00131L-AH-8	AIA GROUP LTD HONG K		D	2	1.F FE	5,431,700	112.4650	5,623,258	5,000,000	5,393,127		(38,573)			3.600	2.510	AO	41,000	180,000	02/11/2020	04/09/2029
00131L-AJ-4	AIA GROUP LTD HONG K		D	2	1.F	1,893,101	112.0300	1,889,957	1,687,000	1,889,783		(3,317)			3.375	1.910	AO	13,285		10/30/2020	04/07/2030
00131L-AK-1	AIA GROUP LTD HONG K		D	1	1.G	1,434,082	104.8380	1,446,764	1,380,000	1,433,700		(382)			3.200	2.930	MS	12,880		10/21/2020	09/16/2040
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN		D		1.E FE	5,077,450	113.1630	5,658,179	5,000,000	5,053,883		(7,277)			3.450	3.260	JJ	78,583	172,500	08/10/2017	07/17/2027
00182E-BJ-7	ANZ NEW ZEALAND INTL		D		1.E FE	4,950,800	114.1520	5,707,602	5,000,000	4,963,500		4,475			3.450	3.560	JJ	76,667	172,500	01/22/2018	01/21/2028
00185A-AD-6	AON PLC	C	D	1	2.A FE	1,323,616	109.1420	1,451,598	1,330,000	1,327,870		677			4.000	4.050	MN	5,024	53,200	01/06/2014	11/27/2023
00185A-AK-0	AON PLC		D	1	2.A FE	5,271,656	113.9820	5,827,901	5,113,000	5,215,719		(19,763)			3.875	3.410	JD	8,806	198,129	01/24/2018	12/15/2025
002030-AB-3	AP MOLLER MAERSK AS		D	1	2.C FE	10,003,200	108.2670	10,826,716	10,000,000	10,001,341		(330)			3.750	3.740	MS	103,125	375,000	09/19/2014	09/22/2024
002030-AD-9	AP MOLLER MAERSK AS		D	1	2.C FE	18,019,247	111.5500	20,469,471	18,350,000	18,173,874		32,887			3.875	4.090	MS	183,691	711,063	02/19/2016	09/28/2025
002030-AE-7	AP MOLLER MAERSK AS		D	1	2.C FE	5,067,336	116.9050	5,816,033	4,975,000	5,055,554		(7,999)			4.500	4.260	JD	6,841	223,875	06/28/2019	06/20/2029
01273P-AB-8	ALBEMARLE WODGINA PR		D	1	2.C FE	4,970,682	106.3730	5,268,685	4,953,000	4,970,113		381			3.450	3.400	MN	21,834	85,439	07/23/2020	11/15/2029
01609W-AQ-5	ALIBABA GROUP HLDG L		D	1	1.E FE	16,804,780	110.1180	18,307,159	16,625,000	16,722,871		(27,270)			3.600	3.400	MN	54,863	598,500	10/15/2018	11/28/2024
01609W-AT-9	ALIBABA GROUP HLDG L		D	1	1.E FE	14,838,500	111.9050	16,785,794	15,000,000	14,881,296		14,838			3.400	3.520	JD	35,417	510,000	01/24/2018	12/06/2027
034863-AG-5	ANGLO AMERICAN CAPIT		D	1	2.B FE	11,592,840	105.2930	12,635,252	12,000,000	11,907,601		49,730			4.125	4.570	MS	129,250	495,000	07/24/2013	09/27/2022

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, NAIC Designation Modifier and SVO 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
04530D-AD-4	ASPEN INS HLDGS LTD		D	1	2.B FE	9,061,784	109.4540	9,834,502	8,985,000	9,010,990		(8,312)			4.650	4.540	MN	53,386	417,803	01/28/2014	11/15/2023
046353-AL-2	ASTRAZENECA PLC		D	1	2.A FE	4,973,100	112.4610	5,623,088	5,000,000	4,985,743		2,643			3.375	3.430	MN	21,094	168,750	11/12/2015	11/16/2025
04686J-AA-9	ATHENE HOLDING LTD		D	1	2.B FE	27,603,098	111.3970	31,107,827	27,925,000	27,675,458		29,579			4.125	4.270	JJ	540,756	1,151,906	05/16/2019	01/12/2028
05252A-BK-6	AUSTRALIA & NEW ZEAL		D		1.D FE	17,026,890	100.0900	17,015,300	17,000,000	17,000,107		(3,452)			4.875	4.850	JJ	389,052	828,750	04/14/2011	01/12/2021
05464H-AC-4	AXIS SPECIALTY FINAN		D	1	2.A FE	16,814,308	111.4560	18,714,590	16,791,000	16,808,043		(2,150)			4.000	3.980	JD	46,642	671,640	12/08/2017	12/06/2027
05530Q-AF-7	B.A.T. INT FIN PLC		D	1	2.B FE	9,906,400	103.7620	10,376,225	10,000,000	9,984,600		10,320			3.250	3.360	JD	21,667	325,000	05/31/2012	06/07/2022
05541V-AE-6	BG ENERGY CAPITAL PL		D	1	1.E FE	7,128,550	102.6650	7,186,551	7,000,000	7,011,983		(14,734)			4.000	3.770	AO	59,111	280,000	11/10/2011	10/15/2021
055451-AU-2	BHP BILLITON FIN USA		D	1	1.F FE	2,976,870	109.2850	3,278,552	3,000,000	2,991,113		3,006			3.850	3.960	MS	29,196	115,500	11/30/2015	09/30/2023
055451-AV-0	BHP BILLITON FIN USA		D	1	1.F FE	5,777,750	146.8730	7,343,673	5,000,000	5,715,450		(18,923)			5.000	4.030	MS	63,194	250,000	07/06/2017	09/30/2043
05565Q-CB-2	BP CAP MKTS P L C		D	1	1.G FE	4,719,900	103.9110	5,195,558	5,000,000	4,927,951		37,237			2.500	3.310	MN	19,097	125,000	12/05/2014	11/06/2022
05565Q-CP-1	BP CAP MKTS P L C		D	1	1.G FE	5,181,000	109.7850	5,489,284	5,000,000	5,065,599		(19,703)			3.814	3.360	FA	74,691	190,700	08/05/2014	02/10/2024
05567L-T3-1	BNP PARIBAS / BNP PA		D		1.D FE	15,148,500	100.1320	15,019,806	15,000,000	15,000,740		(18,776)			5.000	4.870	JJ	345,833	750,000	04/21/2011	01/15/2021
05574L-FY-9	BNP PARIBAS / BNP PA		D		1.D FE	3,206,350	106.2700	3,719,470	3,500,000	3,422,040		33,539			3.250	4.330	MS	37,285	113,750	08/27/2013	03/03/2023
05578A-AJ-7	BPCE S A		D		1.E FE	16,183,530	110.5140	18,787,480	17,000,000	16,388,598		74,458			3.250	3.830	JJ	260,903	552,500	03/09/2018	01/11/2028
05964H-AJ-4	BANCO SANTANDER SA		D		1.G FE	9,753,000	116.5920	11,659,219	10,000,000	9,803,971		22,115			4.379	4.700	AO	96,095	437,900	08/22/2018	04/12/2028
05971K-AA-7	BANCO SANTANDER S A		D		2.B FE	12,140,171	117.2300	13,228,298	11,284,000	11,838,019		(100,684)			5.179	4.050	MN	68,180	584,398	04/17/2018	11/19/2025
05971K-AF-6	BANCO SANTANDER S A		D		1.G FE	3,084,480	112.1460	3,364,402	3,000,000	3,080,264		(4,216)			3.490	3.150	MN	9,598	52,350	05/29/2020	05/28/2030
06747P-2M-0	BARCLAYS BANK PLC		D	2	1.F FE	4,999,500	100.0440	5,002,227	5,000,000	4,999,533		33			3.000	3.000	JJ	63,750	75,000	01/23/2020	01/28/2032
06747P-VH-9	BARCLAYS BANK PLC		D	2	1.F FE	5,000,000	101.2280	5,061,439	5,000,000	5,000,000					2.700	2.700	JD	11,250	67,500	05/28/2020	06/01/2032
09659W-2C-7	BNP PARIBAS		D		1.G FE	14,774,262	112.0340	16,805,178	15,000,000	14,833,939		20,800			3.500	3.680	MN	65,625	525,000	02/09/2018	11/16/2027
09659W-2F-0	BNP PARIBAS		D		1.G FE	10,078,719	118.4540	11,981,721	10,115,000	10,085,983		3,137			4.400	4.440	FA	169,370	445,060	08/17/2018	08/14/2028
09659W-2K-9	BNP PARIBAS		D	1,2	1.G FE	5,089,150	109.0650	5,453,261	5,000,000	5,081,943		(7,207)			3.052	2.840	JJ	71,213	76,300	01/27/2020	01/13/2031
09952A-AC-0	BORAL FIN PTY LTD		D	1	2.B FE	19,912,981	105.4320	20,759,683	19,690,000	19,865,563		(20,657)			3.750	3.600	MN	123,063	738,375	01/27/2020	05/01/2028
111013-AL-2	BRITISH SKY BROADCAS		D	1	1.G FE	4,890,100	111.3100	5,565,514	5,000,000	4,947,830		12,793			3.750	4.050	MS	54,688	187,500	02/17/2016	09/16/2024
12623U-AA-3	CNOOC FINANCE (2012)		D	1	1.E FE	19,072,360	103.5950	18,647,264	18,000,000	18,175,830		(127,000)			3.875	3.120	MN	114,312	697,500	03/21/2013	05/02/2022
15639K-AA-0	CENTRICA PLC		D	1	2.B FE	18,691,634	106.0370	20,113,180	18,968,000	18,877,620		29,922			4.000	4.180	AO	158,067	758,720	01/23/2014	10/16/2023
2027A0-HR-3	COMMONWEALTH BK AUST		D		2.A FE	9,532,957	115.3340	10,418,183	9,033,000	9,355,390		(58,469)			4.500	3.700	JD	24,841	406,485	11/01/2017	12/09/2025
2027A1-JT-5	COMMONWEALTH BK AUST		D		1.D FE	5,185,425	112.4130	5,901,687	5,250,000	5,203,835		6,046			3.150	3.290	MS	47,316	165,375	11/14/2017	09/19/2027
21684A-AA-4	COOPERATIEVE CENTRAL		D		2.A FE	15,350,350	111.4460	16,717,049	15,000,000	15,120,959		(38,143)			4.625	4.320	JD	57,812	693,750	03/10/2014	12/01/2023
21987B-AQ-1	CORPORACION NACIONAL		D		1.G FE	4,427,500	103.5000	5,175,000	5,000,000	4,883,382		71,292			3.000	4.580	JJ	68,333	150,000	08/21/2013	07/17/2022
22533A-BX-4	CREDIT AGRICOLE CORP		D		1.E FE	5,000,000	106.3540	5,317,709	5,000,000	5,000,000					2.750	2.750	FA	55,000	68,750	02/05/2020	08/07/2032
225401-AF-5	CREDIT SUISSE GROUP		D	2	2.A FE	9,760,600	113.2130	11,321,330	10,000,000	9,814,023		19,159			3.869	4.140	JJ	181,628	386,900	02/12/2018	01/12/2029
23636T-AA-8	DANONE		D	1	2.A FE	7,582,655	103.8160	7,760,310	7,475,000	7,493,667		(12,393)			3.000	2.820	JD	9,967	224,250	01/30/2013	06/15/2022
251526-BY-4	DEUTSCHE BK AG N Y B		D		2.C FE	7,952,000	107.5550	8,604,417	8,000,000	7,981,386		5,232			3.700	3.770	MN	25,489	296,000	05/30/2018	05/30/2024
252391-AB-3	DEXUS DIVERSIFIED TR		D	1	1.G FE	14,946,750	100.8570	15,128,676	15,000,000	14,998,590		6,689			5.600	5.640	MS	247,333	840,000	03/10/2011	03/15/2021
26824K-AA-2	EADS FINANCE BV		D	1	1.F FE	6,203,960	104.9680	7,106,390	6,770,000	6,616,928		62,783			2.700	3.730	AO	37,574	182,790	08/13/2013	04/17/2023
268317-AU-8	EDF S A		D	1	1.G FE	10,753,600	119.2310	11,923,176	10,000,000	10,657,618		(76,429)			4.500	3.480	MS	125,000	450,000	11/13/2019	09/21/2028
29359U-AB-5	ENSTAR GROUP LTD		D	1	2.C FE	10,342,883	113.0650	11,125,653	9,840,000	10,288,152		(43,298)			4.950	4.290	JD	40,590	487,080	10/09/2019	06/01/2029
29446M-AF-9	EQUINOR ASA		C	1	1.D FE	4,960,500	113.3030	5,665,159	5,000,000	4,963,001		2,501			3.125	3.210	AO	36,892	78,125	04/01/2020	04/06/2030
30217A-AB-9	EXPERIAN FINANCE PLC		D	1	2.A FE	4,025,520	120.3360	4,813,476	4,000,000	4,021,366		(2,240)			4.250	4.170	FA	70,833	170,000	02/04/2019	02/01/2029
31575F-AA-4	FIDELIS INSURANCE HO		D	1	2.C FE	9,902,100	104.7770	10,477,748	10,000,000	9,906,017		3,917			4.875	5.000	JD	1,354	260,000	06/11/2020	06/30/2030
404280-AK-5	HSBC HLDGS PLC		D	1,2	1.F FE	10,368,200	101.2160	10,121,629	10,000,000	10,011,993		(44,876)			5.100	4.630	AO	121,833	510,000	05/19/2011	04/05/2021
404280-AL-3	HSBC HLDGS PLC		D		1.F FE	1,064,490	104.5840	1,045,842	1,000,000	1,010,950		(10,175)			4.875	3.780	JJ	22,615	48,750	06/28/2013	01/14/2022
404280-AP-4	HSBC HLDGS PLC		D		1.G FE	15,107,850	110.3380	16,550,775	15,000,000	15,042,869		(12,436)			4.250	4.150	MS	189,479	637,500	12/05/2014	03/14/2024
404280-AW-9	HSBC HLDGS PLC		D		1.F FE	2,016,280	115.1980	2,303,963	2,000,000	2,011,779		(1,996)			4.300	4.170	MS	26,994	86,000	09/05/2018	03/08/2026
404280-BH-1	HSBC HLDGS PLC		D		1.G FE	4,407,944	115.3590	5,046,981	4,375,000	4,398,725		(3,471)			4.375	4.270	MN	20,204	191,406	02/27/2018	11/23/2026
404280-BT-5	HSBC HLDGS PLC		D	1,2	1.F FE	5,629,000	118.2540	5,912,727	5,000,000	5,566,286		(62,715)			4.583	2.880	JD	7,638	229,150	01/22/2020	06/19/2029
404280-BX-6	HSBC HLDGS PLC		D	1,2	1.F FE	4,985,050	113.9440	5,697,220	5,000,000	4,988,843		1,693			4.292	4.330	MS	64,976	214,600	09/07/2018	09/12/2026
404280-CC-1	HSBC HLDGS PLC		D	2	1.F FE	10,670,000	115.5830	11,558,316	10,000,000	10,601,222		(61,691)			3.973	3.150	MN	43,041	397,300	11/15/2019	05/22/2030
404280-CH-0	HSBC HLDGS PLC		D	1,2	1.F FE	7,510,650	107.3790	7,516,543	7,000,000	7,507,512		(3,138)			2.848	2.000	JD	14,952		12/04/2020	06/04/2031
423012-AD-5	HEINEKEN N V		D	1	2.A FE	999,078	104.9000	1,164,395	1,110,000	1,080,441		12,322			2.750	4.000	AO	7,631	30,525	07/05/2013	04/01/2023
44920U-AL-2	HYUNDAI CAP SVCS INC		D		2.A FE	10,668,240	109.5680	11,833,395	10,800,000	10,705,840		13,120			3.625	3.770	FA	133,763	391,500	10/30/2017	08/29/2027
44920U-AM-0	HYUNDAI CAP SVCS INC		D		2.A FE	7,579,504	106.2970	8,184,879	7,700,000	7,637,831		26,753			3.750	4.140	MS	93,042	288,750	10/19/2018	03/05/2023

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, NAIC Designation Modifier and SVO 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
456837-AH-6	ING GROEP N V		D		1.G FE	15,437,508	115.6410	17,346,288	15,000,000	15,300,560		(42,928)			3.950	3.580	MS	151,417	592,500	08/29/2018	03/29/2027
456837-AQ-6	ING GROEP N V		D		1.G FE	3,009,720	118.7460	3,562,404	3,000,000	3,008,371		(838)			4.050	4.010	AO	27,675	121,500	04/22/2019	04/09/2029
45686X-CE-1	INGERSOLL RAND CO MT		D		2.B FE	5,335,431	125.6750	5,765,980	4,588,000	5,154,287		566,239			6.230	4.150	MN	36,523	285,832	04/19/2018	11/19/2027
46132F-AA-8	INVESCO FIN PLC		D	1	2.A FE	9,131,566	105.0210	9,501,291	9,047,000	9,065,747		(9,380)			3.125	3.010	MN	24,345	282,719	03/14/2013	11/30/2022
46132F-AB-6	INVESCO FIN PLC		D	1	2.A FE	11,905,740	109.7520	13,170,241	12,000,000	11,967,880		9,596			4.000	4.090	JJ	201,333	480,000	11/12/2013	01/30/2024
46132F-AD-2	INVESCO FIN PLC		D	1	2.A FE	1,496,130	112.7850	1,691,777	1,500,000	1,498,019		351			3.750	3.770	JJ	25,938	56,250	10/08/2015	01/15/2026
478375-AE-8	JOHNSON CONTROLS INT		D	1	2.B FE	8,637,780	100.4960	8,818,610	8,775,000	8,772,230		16,243			4.250	4.440	MS	124,313	372,938	12/23/2016	03/01/2021
478375-AQ-1	JOHNSON CONTROLS INT		D	1	2.B FE	1,501,350	104.7310	1,570,975	1,500,000	1,500,509		(250)			4.625	4.600	JJ	31,990	69,375	12/23/2016	01/15/2023
493738-AF-5	KIA MTRS CORP		D		2.A FE	10,079,898	108.8050	11,098,187	10,200,000	10,112,612		11,074			3.500	3.640	AO	65,450	357,000	12/20/2017	10/25/2027
50247V-AC-3	LYB INTERNATIONAL FI		D	1	2.C FE	5,802,500	125.6370	6,281,875	5,000,000	5,783,595		(18,905)			4.875	3.830	MS	71,771	243,750	02/06/2020	03/15/2044
55608J-AK-4	MACQUARIE GRP LTD SR		D	2	1.G FE	12,455,400	110.9500	13,868,750	12,500,000	12,465,951		3,618			3.763	3.800	MN	43,118	470,375	01/18/2018	11/28/2028
606822-AD-6	MITSUBISHI UFJ FINL		D		1.G FE	10,422,700	114.9480	11,494,845	10,000,000	10,275,534		(48,215)			3.850	3.260	MS	128,333	385,000	10/30/2017	03/01/2026
60688Q-AD-7	MIZUHO CORPORATE BK		D		1.F FE	11,535,503	104.5590	12,442,551	11,900,000	11,822,728		41,142			2.950	3.320	AO	72,160	351,050	03/15/2013	10/17/2022
60688Q-AS-4	MIZUHO CORPORATE BK		D		1.F FE	2,997,990	106.6390	3,199,182	3,000,000	2,999,491		216			3.500	3.500	MS	29,167	105,000	03/14/2013	03/21/2023
60688U-AB-2	MIZUHO FIN GRP CAYMA		D		2.B FE	11,616,057	110.1670	12,448,937	11,300,000	11,419,369		(33,863)			4.600	4.240	MS	135,726	519,800	07/28/2014	03/27/2024
614810-AB-5	MONTPELIER RE HLDGS		D	1	1.G FE	4,037,177	106.8670	4,221,269	3,950,000	3,968,612		(9,794)			4.700	4.420	AO	39,193	185,650	10/26/2012	10/15/2022
63859W-AE-9	NATIONWIDE BLDG SOC		D		2.B FE	10,115,500	111.5780	11,157,868	10,000,000	10,078,699		(12,126)			4.000	3.840	MS	118,889	400,000	10/19/2017	09/14/2026
63861V-AE-7	NATIONWIDE BLDG SOC		D	2	2.A FE	5,264,950	116.4480	5,822,408	5,000,000	5,236,048		(23,495)			3.960	3.320	JJ	89,650	198,000	10/02/2019	07/18/2030
65557C-AD-5	NORDEA BK AB MTN 144		D		1.D FE	6,966,610	100.1110	7,007,839	7,000,000	6,999,850		4,111			4.875	4.930	JJ	158,302	341,250	01/11/2011	01/14/2021
65557F-AH-9	NORDEA BK AB EURO MT		D	2	1.G FE	9,849,612	116.0170	10,673,623	9,200,000	9,799,670		(25,021)			4.625	3.960	MS	127,650	425,500	07/29/2019	09/13/2033
68620Y-AA-0	ORIGIN ENERGY FINANC		D	1	2.B FE	2,282,870	103.5040	2,225,355	2,150,000	2,165,267		(18,695)			5.450	4.510	AO	25,062	117,175	10/16/2013	10/14/2021
686330-AJ-0	ORIX CORP		D		1.G FE	31,196,900	114.0760	35,363,628	31,000,000	31,137,810		(18,441)			3.700	3.620	JJ	519,336	1,147,000	09/08/2017	07/18/2027
705011-AA-2	PEARSON FUNDING FOUR		D	1	2.C FE	9,116,900	102.6190	9,543,612	9,300,000	9,265,174		24,579			3.750	4.030	MN	51,344	348,750	04/03/2014	05/08/2022
70501V-AA-6	PEARSON FDG FIVE PLC		D	1	2.C FE	935,220	102.6340	1,026,344	1,000,000	980,905		7,582			3.250	4.110	MN	4,785	32,500	03/28/2014	05/08/2023
709629-AL-3	PENTAIR FINANCE SA		D	1	2.C FE	9,144,708	102.3180	10,231,883	10,000,000	9,901,087		54,880			3.150	3.750	MS	92,750	315,000	09/04/2013	09/15/2022
71654Q-AX-0	PETROLEOS MEXICANOS		D	1	3.B FE	9,901,100	100.2500	10,025,000	10,000,000	9,999,319		12,052			5.500	5.620	JJ	244,444	550,000	07/13/2010	01/21/2021
74435K-AA-3	PRUDENTIAL PLC		D		1.F FE	14,101,033	113.3120	15,475,031	13,657,000	14,075,456		(25,578)			3.125	2.740	AO	91,284	213,391	05/15/2020	04/14/2030
75625Q-AE-9	RECKITT BENCKISER TR		D	1	1.G FE	24,279,870	111.7070	27,926,995	25,000,000	24,480,609		70,239			3.000	3.350	JD	10,417	750,000	03/25/2020	06/26/2027
75968N-AD-3	RENAISSANCERE HLDGS		D	1	1.G FE	4,933,100	113.1510	5,657,580	5,000,000	4,942,802		5,782			3.600	3.760	AO	38,000	180,000	04/29/2019	04/15/2029
767201-AS-5	RIO TINTO FIN USA LT		D	2	1.F FE	10,662,930	112.8510	12,413,633	11,000,000	10,826,362		34,784			3.750	4.140	JD	18,333	412,500	12/02/2015	06/15/2025
77578J-AB-4	ROLLS-ROYCE PLC		D	1	3.C FE	17,385,439	100.7500	17,641,325	17,510,000	17,443,802		12,188			3.625	3.710	AO	135,763	634,738	02/17/2016	10/14/2025
80414L-2D-6	SAUDI ARABIAN OIL CO		D		1.F FE	15,216,150	111.0970	16,664,691	15,000,000	15,193,495		(21,474)			3.500	3.300	AO	109,375	525,000	09/04/2019	04/16/2029
806213-AB-0	SCENTRE GR TR 1 / SC		D	1	1.F FE	19,942,440	106.8850	21,377,160	20,000,000	20,050,973		(16,418)			3.500	3.400	FA	270,278	700,000	09/04/2019	02/12/2025
806213-AD-6	SCENTRE GR TR 1 / SC		D	1	1.F FE	4,769,550	106.4540	5,322,707	5,000,000	4,875,981		22,998			3.250	3.810	AO	28,438	162,500	01/06/2016	10/28/2025
80622G-AC-8	SCENTRE GROUP LIMITE		D	1	1.F FE	10,133,450	107.6610	10,766,149	10,000,000	10,090,155		(13,266)			3.750	3.580	MS	102,083	375,000	08/15/2017	03/23/2027
806854-AB-1	SCHLUMBERGER INVT SA		D	1	1.F FE	5,021,500	101.3070	5,065,377	5,000,000	5,001,216		(2,574)			3.300	3.240	MS	49,042	165,000	09/14/2011	09/14/2021
806854-AD-7	SCHLUMBERGER INVT SA		D	1	1.F FE	9,983,200	102.5010	10,250,125	10,000,000	9,997,066		1,797			2.400	2.410	FA	100,000	240,000	07/24/2012	08/01/2022
80687P-AA-4	SCHNEIDER ELECTRIC S		D	1	1.G FE	27,671,206	104.3270	29,783,455	28,548,000	28,355,793		104,914			2.950	3.330	MS	219,899	842,166	08/13/2013	09/27/2022
822582-AN-2	SHELL INTERNATIONAL		D	1	1.D FE	11,575,000	144.1350	14,413,594	10,000,000	11,535,485		(39,515)			5.500	4.310	MS	146,667	550,000	03/18/2020	03/25/2040
822582-AY-8	SHELL INTERNATIONAL		D	1	1.D	11,096,923	132.7040	11,770,854	8,870,000	11,084,051		(12,872)			4.550	3.010	FA	155,829		10/26/2020	08/12/2043
822582-BE-1	SHELL INTERNATIONAL		D	1	1.D FE	6,209,700	125.0110	6,250,587	5,000,000	6,186,614		(23,086)			4.125	2.190	MN	28,646	103,125	08/31/2020	05/11/2035
83369M-V8-2	SOCIETE GENERALE				1.G	10,000,000	99.3300	9,933,025	10,000,000	10,000,000					2.200	2.200	JD	8,556		12/14/2020	12/17/2040
853254-AL-4	STANDARD CHARTERED P		D		2.B FE	15,604,077	110.6810	17,004,066	15,363,000	15,449,551		(25,497)			5.200	4.990	JJ	343,961	798,876	02/20/2014	01/26/2024
85771P-AL-6	EQUINOR ASA		D	1	1.D	2,186,484	121.9810	2,305,451	1,890,000	2,184,759		(1,725)			3.950	2.980	MN	9,539	37,328	10/21/2020	05/15/2043
865622-AT-1	SUMITOMO MITSUI BANK		D		1.E FE	17,880,450	103.7280	18,152,502	17,500,000	17,546,473		(43,465)			3.950	3.680	JJ	324,503	691,250	02/22/2012	01/12/2022
86562M-AY-6	SUMITOMO MITSUI FINL		D		1.G FE	9,967,500	113.8340	11,383,498	10,000,000	9,975,940		2,953			3.544	3.580	JJ	161,449	354,400	01/18/2018	01/17/2028
87124V-AA-7	SYDNEY AIRPORT FINAN		D	1	2.A FE	3,121,800	100.5620	3,016,865	3,000,000	3,002,619		(18,189)			5.125	4.480	FA	55,094	153,750	07/05/2013	02/22/2021
87164K-AA-2	SYNGENTA FIN N V		D	1	2.C FE	2,995,140	101.7510	3,052,542	3,000,000	2,999,312		536			3.125	3.140	MS	24,219	93,750	03/21/2012	03/28/2022
87854X-AD-3	TECHNIPFMC PLC		D	1	2.B FE	14,230,500	103.3700	15,505,577	15,000,000	14,672,081		175,747			3.450	4.760	AO	129,375	517,500	05/22/2018	10/01/2022
87938W-AR-4	TELEFONICA EMISIONES		D	1	2.C FE	3,043,410	109.3210	3,279,644	3,000,000	3,012,772		(5,119)			4.570	4.370	AO	24,373	137,100	03/13/2014	04/27/2023
87969N-AC-9	TELSTRA CORP LTD		D	1	1.G FE	20,016,000	103.3680	20,673,714	20,000,000	20,001,452		(1,803)			4.800	4.780	AO	210,667	960,000	04/19/2011	10/12/2021
87969N-AD-7	TELSTRA CORP LTD		D	1	1.G FE	9,683,550	109.8020	10,980,225	10,000,000	9,843,292		33,475			3.125	3.520	AO	72,917	312,500	11/20/2015	04/07/2025
88032W-AG-1	TENCENT HLDGS LTD		D	1	1.E FE	14,530,700	110.2370	16,535,550	15,000,000	14,641,847		39,695			3.595	3.950	JJ	242,663	539,250	10/24/2019	01/19/2028

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, NAIC Designation Modifier and SVO 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
88032W-AN-6	TENCENT HLDGS LTD		D	1	1.E FE	5,402,350	113.8920	5,694,609	5,000,000	5,354,114		(36,817)			3.975	3.000	AO	44,167	198,750	09/09/2019	04/11/2029
88165F-AF-9	TEVA PHARMACEUTICAL		D	1	3.C FE	14,793,200	101.2500	15,187,500	15,000,000	14,979,028		23,617			3.650	3.810	MN	77,563	547,500	11/10/2011	11/10/2021
88166J-AA-1	TEVA PHARMACEUTICAL		D	1	3.C FE	14,477,040	101.2500	14,175,000	14,000,000	14,048,277		(54,685)			3.650	3.230	MN	72,392	511,000	03/22/2012	11/10/2021
89153V-AL-3	TOTAL CAPITAL		D	1	1.D FE	7,100,480	110.9210	7,681,306	6,925,000	6,991,788		(18,959)			3.750	3.430	AO	58,430	259,688	09/19/2014	04/10/2024
90351D-AB-3	UBS GROUP AG		D		1.G FE	6,672,459	114.4810	7,647,385	6,680,000	6,674,159		1,086			4.125	4.140	MS	74,245	275,550	10/03/2018	09/24/2025
90351D-AF-4	UBS GROUP AG		D		1.G FE	10,340,000	115.5740	11,557,434	10,000,000	10,230,430		(38,846)			4.125	3.640	AO	87,083	412,500	01/24/2018	04/15/2026
90352J-AC-7	UBS GROUP FDG SWITZ		D	1,2	1.G FE	6,027,240	117.0330	7,022,006	6,000,000	6,020,850		(3,330)			4.253	4.180	MS	69,466	255,180	08/28/2018	03/23/2028
91311Q-AC-9	UNITED UTILS PLC		D	1	2.A FE	15,007,240	129.4470	16,180,943	12,500,000	14,438,683		(209,430)			6.875	4.450	FA	324,653	859,375	03/09/2018	08/15/2028
91889D-AB-2	VALARIS PLC		D	1	6. FE	85,000	4.2500	85,000	2,000,000	85,000		62,516	1,505,324		4.500	151.020	AO	22,500	45,000	07/31/2019	10/01/2024
92857W-BC-3	VODAFONE GROUP PLC N		D	1	2.B FE	14,930,550	105.0840	15,762,686	15,000,000	14,983,405		7,426			2.950	3.000	FA	162,250	442,500	02/11/2013	02/19/2023
947075-AP-2	WEATHERFORD INTL LTD		D	1	5.B FE	7,015,524	78.0000	1,242,540	1,593,000	1,168,595	(65,063)	(566,792)	3,312,243		11.000	25.380	JD	14,603	169,389	12/13/2019	12/01/2024
961214-DW-0	WESTPAC BKG CORP		D		1.D FE	19,587,601	115.0240	23,004,972	20,000,000	19,691,860		37,505			3.400	3.640	JJ	294,667	680,000	02/27/2018	01/25/2028
980236-AL-7	WOODSIDE FIN LTD		D	1	2.A FE	4,496,445	100.3890	4,517,548	4,500,000	4,499,843		426			4.600	4.600	MN	29,325	207,000	05/03/2011	05/10/2021
980236-AP-8	WOODSIDE FIN LTD		D	1	2.A FE	5,105,200	106.5180	5,325,929	5,000,000	5,098,249		(6,951)			3.700	3.380	MS	54,472	92,500	06/02/2020	03/15/2028
980888-AF-8	WOOLWORTHS GROUP LTD		D	1	2.B FE	9,973,800	101.1260	10,112,698	10,000,000	9,999,096		3,146			4.550	4.580	AO	99,847	455,000	04/05/2011	04/12/2021
98420E-AC-9	XLIT LTD SUB NT		D	1	2.A FE	6,286,593	114.0970	7,223,517	6,331,000	6,301,501		6,162			4.450	4.570	MS	71,215	281,730	07/26/2018	03/31/2025
G9420R-AB-2	VALARIS PLC		D	1	6. FE	268,410	5.7500	268,410	4,668,000	268,410	(593,621)	700,649	3,646,925		4.750	158.310	JJ	102,242		02/26/2020	01/15/2024
J6S01A-DX-8	ORIX CORP		D		1.G FE	5,227,550	113.1790	5,658,978	5,000,000	5,155,306		(22,775)			3.950	3.370	JJ	88,875	197,500	09/08/2017	01/19/2027
056018-AA-8	BSP SOF II STRUCTURED NT				5.C IF	4,279,485	100.0000	4,279,485	4,279,485	4,279,485					6.000	6.020	JJ	71,188	15,102	12/22/2020	01/31/2028
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERE				2.A PL	19,074,595	100.0000	19,074,595	19,074,595	19,074,595					5.000	4.990	MON	191,588	6,747	12/28/2020	04/01/2029
23248Q-AA-4	CVC CREDIT PARTERS U.S DIRECT SENIOR NO				1.F PL	11,507,822	100.0000	11,507,822	11,507,822	11,507,822					6.000	5.980	MON	1,892	402,566	12/01/2020	08/06/2026
23248Q-AB-2	CVC CREDIT PARTERS U.S DIRECT JUNIOR NO				1.F PL	895,053	100.0000	895,053	895,053	895,053					6.000	5.980	MON	147	31,782	12/01/2020	08/06/2026
61034@-AA-8	MONROE CAPITAL PRIVATE CREDIT FEEDER IV				5.C IF	11,736,538	100.0000	11,736,538	11,736,538	11,736,538					2.716	2.730	MJSD	18,598		12/11/2020	12/11/2027
61034@-AB-6	MONROE CAPITAL PRIVATE CREDIT FEEDER IV				5.C IF	2,347,307	100.0000	2,347,307	2,347,307	2,347,307					3.716	3.740	MJSD	5,089		12/11/2020	12/11/2027
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER				2.A PL	7,638,463	100.0000	7,638,463	7,638,463	7,638,463					8.000	8.000	JAN	324,735	32,512	11/05/2020	06/10/2034
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER				5.C IF	6,579,000	100.0000	6,579,000	6,579,000	6,579,000					5.000	5.010	JD	53,349		12/03/2020	10/09/2030
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,				1.E PL	9,507,515	100.0000	9,507,515	9,507,515	9,507,515					6.000	6.080	MJSD	139,985	272,173	11/20/2020	12/31/2031
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE I				5.C IF	4,942,972	100.0000	4,942,972	4,942,972	4,942,948					6.000	6.030	MJSD	49,759		11/19/2020	11/19/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,563,796,332	XXX	9,267,347,513	8,409,865,748	8,554,123,856	(658,684)	(7,033,284)	18,215,626		XXX	XXX	XXX	84,785,701	319,058,767	XXX	XXX
12327F-AA-5	BUSINESS JET SEC LLC				1.F	4,890,355	101.3510	4,919,529	4,853,951	4,853,951		(36,928)			2.981	(14.170)	MON	6,431	18,891	10/28/2020	11/15/2035
12667F-4F-9	CWALT INC 2005-7CB			4	3.B FM	532,578	100.4630	519,185	516,790	516,790		3,106			5.500	5.200	MON	2,383	28,592	07/14/2005	01/25/2035
16162X-AH-0	CHASE MORTGAGE FIN T			4	1.D FM	172,764	62.4320	108,984	174,564	108,984	43,462	315			5.500	5.570	MON	800	4,826	05/12/2008	11/25/2021
17307G-L2-2	CITIGROUP MTG LN TR			4	1.D FM	938,993	102.7070	1,019,196	992,331	952,646		10,048			5.500	5.860	MON	4,548	54,578	05/15/2008	11/25/2035
25755T-AK-6	DOMNOS PIZZA MSTR				2.A FE	5,364,795	108.6920	5,312,322	4,887,500	5,360,634		(6,597)			4.328	3.510	JAJO	38,781	105,766	07/17/2020	07/25/2048
3136B0-TE-6	FNMA REMIC TRUST			4	1.B	4,399,100	103.9120	4,387,196	4,222,021	4,356,267		(119,946)			3.500	3.300	MON	12,314	134,263	01/22/2020	02/25/2048
3137FL-DC-5	FHLMC REMIC SERIES			4	1.B	2,787,050	100.0540	2,677,304	2,675,836	2,782,426		(207,343)			4.000	3.690	MON	8,919	107,033	11/06/2019	07/15/2039
3137FL-RL-0	FHLMC REMIC SERIES			4	1.B	3,181,791	100.4910	3,045,173	3,030,277	3,175,052		(48,488)			4.000	3.630	MON	10,101	121,211	10/04/2019	08/15/2039
3137FM-JM-5	FHLMC REMIC SERIES			4	1.B	12,006,030	100.6670	11,484,996	11,408,848	11,979,366		(83,472)			4.000	3.620	MON	38,029	456,354	09/27/2019	10/15/2039
362341-6V-6	GSR MTG TR 2006-1F			4	4.B FM	255,245	133.5000	344,646	258,161	255,654		395			5.500	5.560	MON	1,183	14,199	03/14/2006	02/25/2036
362341-7N-3	GSR MTG TR 2006-1F			4	5.	1,427,112	72.9260	1,034,280	1,418,248	1,422,959		(370)			6.000	5.920	MON	7,091	85,095	03/09/2006	02/25/2036
38378T-HT-0	Government National Mortgage			4	1.B	5,302,500	105.9450	5,562,139	5,250,000	5,300,442		(2,058)			3.000	2.930	MON	13,125	157,500	11/07/2019	05/20/2043
46619R-AA-4	JGWPT XXXV LLC				1.A	4,685,396	114.7310	4,661,772	4,063,216	4,682,713		(14,184)			3.870	2.910	MON	6,989	39,312	10/05/2020	03/15/2058
46628Y-AS-9	JP MORGAN MTG TR			4	5.B FM	328,403	76.3000	252,895	331,448	328,799		789			6.000	6.030	MON	1,657	19,887	06/19/2008	07/25/2036
46630W-AV-2	JP MORGAN MTG TR			4	1.D FM	41,570	116.4900	49,007	42,069	41,657		184			5.500	5.550	MON	193	2,314	05/13/2008	06/25/2037
46630W-AX-8	JP MORGAN MTG TR			4	1.D FM	157,787	112.8050	176,859	156,783	157,403		(503)			6.500	6.410	MON	849	10,191	05/01/2008	06/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						46,471,469	XXX	45,555,483	44,282,043	46,275,743	43,462	(505,052)			XXX	XXX	XXX	153,393	1,360,012	XXX	XXX
00214M-AA-1	ARL SECOND LLC 2014			4	1.F FE	5,422,077	99.8990	5,527,168	5,532,732	5,423,863		18,076			2.920	3.170	MON	7,180	94,241	05/13/2020	06/15/2044
12326Q-AA-2	BUSINESS JET SEC LLC			4	1.G FE	3,934,413	102.1120	3,901,009	3,820,298	3,926,902		(30,389)			4.212	3.760	MON	7,152	160,911	12/06/2019	07/15/2034
12563L-AL-1	CLU FDG VI LLC			4	1.F FE	10,853,713	101.9770	10,993,976	10,780,756	10,924,989		(14,046)			3.710	3.570	MON	14,443	297,150	11/13/2020	05/18/2044
54319Q-AB-8	LONGTRAIN LEASING II			4	1.F FE	26,209,023	102.2650	26,062,395	25,484,947	25,898,990		(163,994)			4.060	3.250	MON	45,986	1,034,689	02/01/2018	01/15/2045

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, NAIC Designation Modifier and SVO 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
62946A-AB-0	NP SPE II LLC 2016-1			4	1.F FE	5,333,984	107.7280	5,386,410	5,000,000	5,310,845		(9,188)			5.438	4.830	MON	8,308	271,900	06/19/2018	04/20/2046
62946A-AD-6	NP SPE II LLC 2017-1			4	1.F FE	7,083,125	106.1440	7,430,097	7,000,000	7,076,426		(2,137)			4.219	4.120	MON	9,024	295,330	11/14/2017	10/21/2047
62946A-AE-4	NP SPE II LLC 2017-1			4	2.B FE	5,128,125	106.2250	5,311,289	5,000,000	5,118,917		(3,123)			5.607	5.370	MON	8,566	280,350	12/08/2017	10/21/2047
88315L-AC-2	TEXTAINER MARINE VII			4	1.F FE	2,365,126	101.1880	2,359,046	2,331,333	2,363,377		29,386			3.960	3.820	MON	2,821	92,321	05/21/2019	04/20/2044
89656F-AC-0	TRINITY RAIL LEASE			4	1.F FE	3,748,024	101.1240	3,807,407	3,765,085	3,749,444		(3,939)			3.898	3.940	MON	6,523	146,763	06/19/2018	07/15/2043
89690E-AG-2	TRIP RAIL MASTER FDG			4	1.F FE	10,299,945	104.2790	10,688,695	10,250,000	10,298,268		(1,648)			3.736	3.690	MON	17,020	382,940	10/15/2019	08/15/2047
90352W-AB-0	USQ RAIL I LLC		A	4	1.F FE	5,568,750	102.6320	5,644,779	5,500,000	5,564,902		(834)			4.611	4.500	MON	4,227	253,605	10/24/2018	04/25/2048
37952U-AD-5	GLOBAL SC FIN II SRL		D	4	1.G FE	7,047,237	100.0010	7,179,299	7,179,208	7,180,540		(1,199)			3.190	3.180	MON	8,906	229,017	10/03/2018	07/17/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						92,993,542	XXX	94,291,570	91,644,359	92,837,463		(183,035)			XXX	XXX	XXX	140,156	3,539,217	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,703,261,343	XXX	9,407,194,566	8,545,792,150	8,693,237,062	(615,222)	(7,721,371)	18,215,626		XXX	XXX	XXX	85,079,250	323,957,996	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
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
00213N-AF-9	APX GROUP T/L B 1L 2/20				4.C FE	3,100,322	98.5000	3,421,644	3,473,750	3,137,819		5,706			5.148	7.550	MON	497	26,786	07/14/2020	12/31/2025
00454@-AA-7	LOOKING GLASS I HOLDINGS T/L 1L (LAST O				5.C IF	2,454,119	97.7000	2,448,167	2,505,801	2,473,781		8,628			6.750	7.250	MJSD	5,180	228,485	09/20/2018	09/20/2024
	LOOKING GLASS I HOLDINGS DD T/L 1L (LAS				5.C IF	585,550	97.7000	579,392	593,032	587,684		1,441			6.750	7.020	MJSD	5,565	53,927	07/09/2019	09/20/2024
	KEMBERTON HEALTHCARE R/C 1L 10/18				5.C IF	142,889	94.4000	134,887	142,889	142,889					8.750	8.830	MON	35	3,107	03/27/2020	10/02/2023
	PRACTICEHWY.COM T/L 1L 9/18				5.C IF	1,536,865	96.7000	1,515,597	1,567,319	1,550,648		6,106			8.750	9.300	MJSD	381	155,374	09/28/2018	09/27/2023
	PRACTICEHWY.COM T/L B 1L 9/18				5.C IF	857,148	97.5000	847,837	869,576	861,986		2,352			14.500	15.000	MJSD	350	124,482	09/28/2018	03/27/2024
	PRACTICEHWY.COM R/C 1L 9/18				5.C IF	(2,857)	0.0000	(2,857)		(2,857)					0.000	0.000	MJSD	2	714	09/28/2018	09/28/2023
	SDG MGMT COMPANY DD T/L 1L 12/18				5.C IF	1,842,791	96.3110	1,806,650	1,875,845	1,854,708		4,840			8.759	9.230	MON	14,610	104,976	03/12/2020	12/07/2023
	TECHSTYLE T/L 1L 12/18				5.C IF	4,211,060	105.2100	4,520,874	4,297,000	4,245,549		17,245			10.000	10.600	MON	1,194	436,862	12/31/2018	12/29/2023
	AMERICAN PHYSICIAN R/C 1/19				5.C IF	155,483	99.0640	154,027	155,483	155,483					7.750	7.660	MJSD	34	9,522	03/13/2020	12/21/2021
	AMERICAN PHYSICIAN T/L A 1L 1/19				5.C IF	2,353,526	98.8000	2,360,694	2,389,367	2,377,608		12,157			7.750	8.230	MJSD	514	192,898	01/07/2019	12/21/2021
	AMERICAN PHYSICIAN DD T/L B 1L 1/19				5.C IF	444,143	98.8000	445,543	450,954	448,831		1,835			7.750	8.190	MJSD	97	35,800	10/25/2019	12/21/2021
	PURCHASING POWER T/L 1L 2/19				5.C IF	1,101,208	97.7000	1,092,264	1,117,977	1,107,582		3,364			8.250	8.680	MON	256	104,488	02/06/2019	02/06/2024
	NATIONWIDE ENERGY T/L 1L 3/19				5.C IF	1,832,469	100.0000	1,850,979	1,850,979	1,839,216		3,708			11.500	11.840	MON	591	175,003	03/07/2019	03/07/2024
	NATIONWIDE ENERGY DD T/L 1L 3/19				5.C IF	(11,238)	0.0000	(11,238)		(11,238)					0.000	0.000	MON	10	4,115	03/07/2019	03/07/2024
	NATIONWIDE ENERGY R/C 1L 3/19				5.C IF	(1,322)	0.0000	(1,322)		(1,322)					0.000	0.000	MJSD	2	672	03/07/2019	03/07/2024
	STUDIO MOVIE DD T/L 1L 3/19				5.C IF	2,482,092	70.6780	1,754,307	2,482,092	2,482,092					8.542	8.590	MON	54,869	108,140	10/22/2020	12/15/2023
	PCF DD T/L 1L 4/19				5.C IF	1,309,992	100.9190	1,338,598	1,326,400	1,319,401		5,602			10.922	11.400	MON	2,064	73,092	12/16/2020	04/04/2022
	MEDUSIND SOLUTIONS T/L 1L 4/19				5.C IF	4,298,680	94.1000	4,124,668	4,383,282	4,328,035		16,945			9.000	9.470	JAJO	1,096	469,644	04/08/2019	04/08/2024
	NTIVA DD T/L 1L 10/16				5.C IF	893,266	99.5450	902,424	906,540	902,140		5,554			10.000	10.150	JAJO	252	81,683	08/30/2019	10/18/2021
	GAT - AIRLINE GROUND T/L 1L 7/19				5.C IF	1,046,860	100.0000	1,069,383	1,069,383	1,053,146		765			13.500	13.900	JAJO	12,228	21,761	07/18/2019	07/18/2024
	GAT - AIRLINE GROUND R/C 1L 7/19				5.C IF	157,493	100.0000	157,493	157,493	157,493					13.500	13.360	MON	1,801	3,277	02/10/2020	07/18/2024
	GAT - AIRLINE GROUND DD T/L 1L 7/19				5.C IF	54,848	100.0000	64,745	64,745	57,170		714			13.500	17.950	MON	740	1,318	12/06/2019	07/18/2024
	FASTMED T/L 1L 7/19				5.C IF	1,181,994	97.3000	1,170,674	1,203,159	1,187,906		4,423			13.000	13.630	MON	434	150,324	07/31/2019	07/31/2024
	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 8/				5.C IF	216,289	96.8000	213,497	220,555	217,699		1,012			9.750	10.190	FMAN	2,941	21,642	08/13/2019	10/02/2023
	CRUNCH HOLDINGS T/L 1L 6/19				5.C IF	1,807,205	99.5930	1,808,832	1,816,223	1,809,304		1,546			9.000	9.210	MON	454	153,232	08/23/2019	06/27/2025
	CRUNCH HOLDINGS R/C 1L 6/19				5.C IF	112,927	99.5920	113,028	113,490	113,011		85			9.000	9.220	MON	86	7,277	03/18/2020	06/27/2025
	CPF DENTAL T/L 1L 8/19				5.C IF	944,922	98.9000	952,831	963,429	949,886		3,708			11.500	11.980	MJSD	9,848	101,262	08/30/2019	08/30/2024
	CPF DENTAL DD T/L 1L 8/19				5.C IF	820,242	98.9000	821,025	830,157	822,886		1,991			11.500	11.650	MJSD	20,176	71,200	01/09/2020	08/30/2024
	CPF DENTAL R/C 1L 8/19				5.C IF	99,806	99.1470	101,577	102,450	100,454		546			11.887	12.560	MJSD	736	7,736	03/20/2020	08/30/2024
	GLOBAL HOLDINGS T/L 1L 9/19				5.C IF	1,233,922	101.0000	1,268,459	1,255,900	1,241,032		5,513			7.000	7.530	MON	7,570	95,183	09/17/2019	09/15/2023
	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 10				5.C IF	143,739	96.8000	141,892	146,583	144,622		715			9.750	10.390	JAJO	3,431	14,360	10/07/2019	10/02/2023
	IDS GROUP T/L 1L 10/19				5.C IF	1,630,579	95.0000	1,580,664	1,663,856	1,637,426		5,556			6.500	6.930	JAJO	18,926	137,853	10/08/2019	10/08/2025
	IDS GROUP R/C 1L 10/19				5.C IF	(3,407)	0.0000	(3,407)		(3,407)					0.000	0.000	JAJO	2	865	10/08/2019	10/08/2025
	IOFFICE T/L 1L 10/19				5.C IF	2,915,010	100.0000	2,974,500	2,974,500	2,929,370		11,918			7.250	7.790	JAJO	43,729	228,086	10/18/2019	10/18/2024
	IOFFICE R/C 1L 10/19				5.C IF	224,740	100.0000	231,350	231,350	225,874		1,134			7.250	8.000	MON	467	13,468	03/20/2020	10/18/2024
	AMERICAN PHYSICIAN T/L C 1L 10/19				5.C IF	454,376	98.8000	453,458	458,966	456,904		2,132			7.750	7.880	MJSD	99	37,053	10/25/2019	12/21/2021
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18				4.C PL	96,893	98.9940	96,411	97,391	97,117		59			8.750	8.990	MON	26	3,930	03/27/2020	09/28/2023

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, NAIC Designation Modifier and SVO 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
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18				4.C PL	3,321,638	97.8000	3,288,623	3,362,600	3,339,831		8,333			8.750	9.120	MON	817	301,536	09/28/2018	09/28/2023
	VASA FITNESS DD T/L 1L 4/17				5.C IF	1,971,286	96.3050	1,947,793	2,022,520	1,992,981		15,715			7.250	8.460	MON	12,533	100,934	03/31/2020	04/28/2022
	VASA FITNESS R/C 1L 4/17				5.C IF	55,030	95.3000	53,514	56,153	55,537		468			7.250	8.200	MON	432	3,701	03/20/2020	04/28/2022
	USA DEBUSK T/L 1L 10/19				5.C IF	1,620,105	94.7000	1,549,737	1,636,470	1,623,692		2,813			6.750	7.080	MON	1,230	85,661	12/20/2019	10/22/2024
	NTIVA DD T/L C 1L (ADD-ON) 1/20				5.C IF	351,645	98.9690	348,021	351,645	351,645					10.000	9.870	JAJO	98	21,600	04/30/2020	10/18/2021
	INMOBI T/L 1L (PIK) 7/20				5.C IF	1,916,047	98.0990	1,999,192	2,037,917	1,921,603		5,556			15.000	17.410	JAJO	78,120	75,833	07/02/2020	07/01/2024
	PENTECH T/L 1L 11/20				5.C IF	2,553,481	98.0540	2,554,908	2,605,593	2,554,908		1,427			7.250	7.830	FMAN	26,237		11/12/2020	11/12/2025
	PENTECH R/C 1L 11/20				5.C IF	(3,832)	0.0000	(3,832)		(3,832)					0.000	0.000	FMAN	4	174	11/12/2020	11/12/2025
	CPF DENTAL T/L 1L (ADD-ON) 11/20				5.C IF	716,509	97.5560	716,926	734,881	716,926		416			11.500	12.490	FMAN	8,686		11/25/2020	08/30/2024
	CPF DENTAL DD T/L 1L (ADD-ON) 11/20				5.C IF	36,551	90.1180	36,599	40,612	36,599		48			11.500	10.450	MON	134	195	12/16/2020	08/30/2024
	THE SMILIST T/L 1L 12/20				5.C IF	1,779,474	98.0090	1,779,652	1,815,789	1,779,652		178			8.000	8.600	MJSD	3,632		12/23/2020	12/29/2025
	THE SMILIST DD T/L 1L 12/20				5.C IF	(9,868)	0.0000	(9,868)		(9,868)					0.000	0.000	MJSD	14	110	12/23/2020	12/29/2025
	THE SMILIST R/C 1L 12/20				5.C IF	(3,947)	0.0000	(3,947)		(3,947)					0.000	0.000	MJSD	3	22	12/23/2020	12/29/2025
	ALDER HOLDINGS T/L 1L 12/20				5.C IF	2,103,588	98.2530	2,103,670	2,141,057	2,103,670		82			7.500	8.030	MJSD	1,784		12/28/2020	12/29/2025
	ALDER HOLDINGS DD T/L 1L 12/20				5.C IF	(7,699)	0.0000	(7,699)		(7,699)					0.000	0.000	MJSD	24		12/28/2020	12/29/2025
488568-AA-0	KEMBERTON HEALTHCARE T/L 1L 10/18				5.C IF	1,795,821	96.8000	1,772,766	1,831,370	1,811,834		7,121			9.750	10.290	JAJO	45,852	180,263	10/01/2018	10/02/2023
74274L-AC-1	PRIORITY PAYMENTS T/L 1L 1/17				4.C FE	559,737	90.7500	539,053	593,995	564,748		5,011			7.500	10.240	MON	124	17,133	12/01/2020	01/03/2023
74339R-AC-1	ABC FINANCIAL T/L 1L 1/18				5.A FE	595,216	90.5520	641,249	708,156	606,516		11,300			5.250	9.620	JAJO	7,247	10,314	08/21/2020	01/02/2025
78433#-AA-7	SDG MGMT COMPANY T/L 1L 12/18				5.C IF	321,505	93.5000	306,742	328,066	324,222		1,315			8.750	9.330	MON	3,454	27,526	12/07/2018	12/07/2023
	MAIN EVENT T/L 1L 4/19				5.C IF	675,617	96.5000	663,729	687,802	679,080		2,054			7.500	7.930	MON	143	58,739	01/21/2020	04/04/2025
	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19				5.C IF	625,238	100.0000	637,527	637,527	628,930		811			13.500	13.850	MJSD	7,290	12,973	08/02/2019	07/18/2024
	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/				5.C IF	38,373	100.0000	42,867	42,867	39,724		296			13.500	19.780	MJSD	617	872	08/02/2019	07/18/2024
	GAT - AIRLINE GROUND R/C 1L (CAD) 7/19				5.C IF	104,067	100.0000	105,212	105,212	104,408		76			13.500	13.630	MJSD	1,203	2,193	11/15/2019	07/18/2024
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						63,840,206	XXX	63,561,981	65,498,148	64,209,088		200,320			XXX	XXX	XXX	410,971	4,359,376	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						63,840,206	XXX	63,561,981	65,498,148	64,209,088		200,320			XXX	XXX	XXX	410,971	4,359,376	XXX	XXX
7699999. Total - Issuer Obligations						9,013,934,974	XXX	9,735,429,489	8,835,982,148	8,998,742,928	(658,684)	(7,975,224)	18,215,626		XXX	XXX	XXX	89,206,679	332,122,590	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						127,472,581	XXX	131,893,816	127,189,572	128,687,795	43,462	296,811			XXX	XXX	XXX	406,147	4,260,850	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						92,993,542	XXX	94,291,570	91,644,359	92,837,463		(183,035)			XXX	XXX	XXX	140,156	3,539,217	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						63,840,206	XXX	63,561,981	65,498,148	64,209,088		200,320			XXX	XXX	XXX	410,971	4,359,376	XXX	XXX
8399999 - Total Bonds						9,298,241,303	XXX	10,025,176,856	9,120,314,227	9,284,477,274	(615,222)	(7,661,128)	18,215,626		XXX	XXX	XXX	90,163,953	344,282,033	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...$ 174,652,948 1B ...$ 216,751,487 1C ...$ 185,507,956 1D ...$ 231,884,122 1E ...$ 516,119,689 1F ...$ 994,709,669 1G ...$ 1,369,549,932

2A ...$ 1,888,357,165 2B ...$ 2,178,112,961 2C ...$ 945,069,805

3A ...$ 213,579,379 3B ...$ 107,672,293 3C ...$ 147,956,222

4A ...$ 12,616,614 4B ...$ 255,654 4C ...$ 8,711,710

5A ...$ 606,516 5B ...$ 1,497,394 5C ...$ 89,006,481

6 ....$ 436,318

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
25525P-30-5	DIVERSIFIED HEALTHCA			80,000.000	0.00	0.000	2,000,000	24.500	1,960,000	2,000,000		125,000							3.B FE	01/02/2020
416518-60-3	THE HARTFORD FINANCI			60,000.000	0.00	0.000	1,500,000	28.990	1,739,400	1,500,000		90,000							2.C FE	10/30/2018
000000-00-0	NEW FM PARENT PREFERRED STOCK			2,774.430	0.00	0.000	443,848	209.730	581,881	443,848									3.C IF	07/31/2019
000000-00-0	TSI SERIES E PREFERRED EQUITY			2,014.000	0.00	0.000	29,566	14.680	29,566	29,566									3.C IF	12/16/2020
000000-00-0	TSI SERIES D PREFERRED EQUITY			2,694.000	0.00	0.000	17,457	6.480	17,457	17,457									3.C IF	12/16/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							3,990,871	XXX	4,328,304	3,990,871		215,000							XXX	XXX
8999999 - Total Preferred Stocks							3,990,871	XXX	4,328,304	3,990,871		215,000							XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...$ ..... 1B ...$ ..... 1C ...$ ..... 1D ...$ ..... 1E ...$ ..... 1F ...$ ..... 1G ...$ .....

2A ...$ ..... 2B ...$ ..... 2C ...$ 1,500,000

3A ...$ ..... 3B ...$ 2,000,000 3C ...$ 490,871

4A ...$ ..... 4B ...$ ..... 4C ...$ .....

5A ...$ ..... 5B ...$ ..... 5C ...$ .....

6 ...$ .....

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
56091A-0F-H	FEDERAL HOME LOAN BANK COMMON STK			120,473.571	12,047,357	100.000	12,047,357	11,960,711		12		86,646		86,646		04/28/2020	
88642R-13-3	TIDEWATER INC NEW			7,643.000	38	0.005	38					(114,377)		(114,377)		01/02/2018	
G48833-11-8	WEATHERFORD INTL PLC		D	73,565.990	435,327	5.917	435,327	140,401				(589,460)	1,527,779	(2,117,239)		12/13/2019	
000000-00-0	ACUANT ACQUISITION HOLDINGS CLASS A2			142,840.000	200,255	1.402	200,255	142,840				57,415		57,415		09/20/2018	
000000-00-0	NEW FM SERIES A WARRANT			874.320	3,561	4.072	3,561	14,181				(10,620)		(10,620)		07/31/2019	
000000-00-0	NEW FM SERIES B WARRANT			983.220	236	0.240	236	459				(223)		(223)		07/31/2019	
000000-00-0	INMOBI WARRANT			14,748.000	81,870	5.551	81,870	81,870								07/02/2020	
000000-00-0	TECHSTYLE COMMON STOCK			6,624.000	126,883	19.155	126,883	126,883								12/16/2020	
000000-00-0	TFG HOLDING COMMON STOCK			11,332.000	27,466	2.424	27,466	27,466								12/16/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					12,922,993	XXX	12,922,993	12,494,811		12		(570,619)	1,527,779	(2,098,398)		XXX	XXX
02146*-10-1	ALTERNATIVE BENEFIT MANAGEMENT			690,000.000	9,956,731	14.430	9,956,731	65,282,128				4,632,308		4,632,308		12/31/2003	
02772@-10-0	AMERICAN NATL PROP & CAS HLDGS			10,100.000	3,224,799,618	319,287.000	3,224,799,618	536,552,730				406,451,964		406,451,964		08/21/2007	
02861#-10-0	AMER NATL REG INVESTMENT ADV			100,000.000	449,242	4.492	449,242	21,000		225,000		29,329		29,329		11/18/2010	
03524#-10-7	AMERICAN NATL FIN SVS CO			100,000.000	250,067	2.500	250,067	320,000								07/07/2011	
03663#-10-8	ANTAC INC			10,000.000	458,648,127	45,864.812	458,648,127	177,822,235				8,726,789		8,726,789		12/30/1994	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					3,694,103,785	XXX	3,694,103,785	779,998,093		225,000		419,840,390		419,840,390		XXX	XXX
9799999 - Total Common Stocks					3,707,026,778	XXX	3,707,026,778	792,492,904		225,012		419,269,771	1,527,779	417,741,992		XXX	XXX
9899999 - Total Preferred and Common Stocks					3,711,017,649	XXX	3,711,355,082	796,483,775		440,012		419,269,771	1,527,779	417,741,992		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...$ 1B ...$ 1C ...$ 1D ...$ 1E ...$ 1F ...$ 1G ...$

2A ...$ 2B ...$ 2C ...$

3A ...$ 3B ...$ 3C ...$

4A ...$ 4B ...$ 4C ...$

5A ...$ 5B ...$ 5C ...$

6 ...$

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
3133EG-AM-7	FEDERAL FARM CR BKS		04/23/2020	SOUTHWEST SECURITIES		94,512	90,000	711
38382D-GX-1	GNMA REMIC TRUST		02/26/2020	OPPENHEIMER & CO., INC.		10,236,651	9,980,891	832
38382E-AC-1	GNMA REMIC TRUST		03/19/2020	SOUTHWEST SECURITIES		5,188,281	5,000,000	14,097
90366J-AC-1	USG ASSETS LLC CORPORATE		06/09/2020	LEGG MASON HOWARD WEIL		55,000,000	55,000,000	
912828-5N-6	UNITED STATES TREAS		11/19/2020	SOUTHWEST SECURITIES		5,843,094	5,200,000	70,665
912828-V2-3	UNITED STATES TREAS		06/05/2020	SOUTHWEST SECURITIES		10,679	10,000	99
912828-ZH-6	UNITED STATES TREAS		04/29/2020	J.P. MORGAN		90,007	90,000	9
0599999. Subtotal - Bonds - U.S. Governments						76,463,224	75,370,891	86,413
235036-6X-3	DALLAS-FORT WORTH TX INTERNATIONAL ARPT		12/04/2020	FTN FINANCIAL		4,953,579	4,790,000	13,765
235241-VR-4	DALLAS AREA RAPID TRANSIT		11/05/2020	SOUTHWEST SECURITIES		5,079,700	5,000,000	
235241-VS-2	DALLAS AREA RAPID TRANSIT		11/06/2020	SOUTHWEST SECURITIES		4,063,440	4,000,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,096,719	13,790,000	13,765
023051-YT-6	AMARILLO TEX INDPT S		09/16/2020	SOUTHWEST SECURITIES		1,500,000	1,500,000	
074509-6L-9	BEAUMONT TEX		10/16/2020	SOUTHWEST SECURITIES		1,993,865	1,955,000	
10604P-AD-5	BRAZORIA CNTY TEX IN		05/08/2020	SOUTHWEST SECURITIES		4,774,250	5,000,000	
106134-BM-0	BRAZORIA CNTY TEX TO		03/18/2020	SOUTHWEST SECURITIES		4,306,301	3,695,000	15,396
13049G-AA-8	CALIFORNIA MUN FIN A		09/25/2020	OPPENHEIMER & CO., INC.		19,000,000	19,000,000	
184541-DA-5	CLEAR CREEK TEX INDP		10/28/2020	SOUTHWEST SECURITIES		745,000	745,000	
429343-BZ-8	HIDALGO CNTY TEX REG		09/22/2020	SOUTHWEST SECURITIES		5,081,550	5,000,000	
63607V-AA-4	NATIONAL FIN AUTH N		12/04/2020	VARIOUS		25,523,019	24,620,000	50,044
63607V-AB-2	NATIONAL FIN AUTH N		11/19/2020	OPPENHEIMER & CO., INC.		7,500,000	7,500,000	
756872-LF-2	RED RIVER ED FIN COR		03/17/2020	SOUTHWEST SECURITIES		1,478,851	1,440,000	544
882723-Q3-6	TEXAS ST		03/19/2020	RBC Capital Markets		8,372,722	7,390,000	176,539
92778V-KH-0	VIRGINIA COLLEGE BLD		10/06/2020	SOUTHWEST SECURITIES		3,368,425	3,350,000	11,914
3199999. Subtotal - Bonds - U.S. Special Revenues						83,643,983	81,195,000	254,437
001306-AB-5	AHS HOSP CORP		11/09/2020	MORGAN, STANLEY		6,640,350	5,000,000	91,409
00164T-AD-0	AMC EAST CMNTYS LLC		09/14/2020	OPPENHEIMER & CO., INC.		2,521,221	1,899,225	19,341
00214M-AA-1	ARL SECOND LLC 2014		05/13/2020	OPPENHEIMER & CO., INC.		6,337,507	6,466,844	
00287Y-BX-6	ABBVIE INC		11/17/2020	CONVERSION TAX FREE EXCHANGE		10,450,138	10,073,000	157,586
00287Y-CU-1	ABBVIE INC		11/17/2020	CONVERSION TAX FREE EXCHANGE		5,508,090	5,500,000	26,522
00287Y-CX-5	ABBVIE INC		11/17/2020	CONVERSION TAX FREE EXCHANGE		6,275,763	6,377,000	41,734
008252-AP-3	AFFILIATED MANAGERS		06/02/2020	WELLS FARGO		4,997,850	5,000,000	
017175-AE-0	ALLEGHANY CORP DEL		05/13/2020	WELLS FARGO		4,993,350	5,000,000	
02209S-BD-4	ALTRIA GROUP INC		01/15/2020	VARIOUS		11,197,350	10,000,000	204,000
023135-BF-2	AMAZON COM INC		03/19/2020	FTN FINANCIAL		10,393,500	10,000,000	33,368
031162-BP-4	AMGEN INC		10/15/2020	OPPENHEIMER & CO., INC.		3,309,000	2,428,000	55,827
031162-BZ-2	AMGEN INC		10/08/2020	VARIOUS		8,286,865	6,500,000	107,311
031162-CR-9	AMGEN INC		09/30/2020	MORGAN, STANLEY		5,344,850	5,000,000	17,938
03523T-BU-1	ANHEUSER BUSCH INBEV		06/11/2020	FTN FINANCIAL		6,419,750	5,000,000	107,486
03523T-BV-9	ANHEUSER BUSCH INBEV		06/04/2020	MORGAN, STANLEY		6,460,350	5,000,000	104,063
037389-BE-2	AON CORP		05/12/2020	CITIGROUP GLOBAL MARKETS INC		4,998,250	5,000,000	
037735-BZ-9	APPALACHIAN PWR CO		12/07/2020	FTN FINANCIAL		2,703,289	2,003,000	7,945
037735-CV-7	APPALACHIAN PWR CO		03/19/2020	FTN FINANCIAL		5,043,650	5,000,000	69,222
037833-AL-4	APPLE INC		09/01/2020	WELLS FARGO		2,473,911	1,983,000	25,236
038222-AG-0	APPLIED MATLS INC		09/18/2020	J.P. MORGAN		7,540,250	5,000,000	78,813
03836W-AB-9	AQUA AMERICA INC		02/11/2020	WELLS FARGO		6,419,881	5,939,000	60,006
040555-CH-5	ARIZONA PUB SVC CO		10/22/2020	FTN FINANCIAL		1,396,296	1,025,000	8,613
05463H-AB-7	AXIS SPECIALTY FINAN		02/19/2020	RAYMOND JAMES & ASSOCIATES, INC.		5,385,500	5,000,000	19,500
05565E-BL-8	BMW US CAP LLC		05/22/2020	FTN FINANCIAL		5,552,700	5,000,000	27,667
06048W-G8-7	BANK OF AMERICA CORP		01/21/2020	SOUTHWEST SECURITIES		5,000,000	5,000,000	
084664-CQ-2	BERKSHIRE HATHAWAY F		10/06/2020	SOUTHWEST SECURITIES		6,292,600	5,000,000	30,917
09062X-AD-5	BIOGEN INC		10/15/2020	VARIOUS		10,047,735	7,500,000	32,933
09062X-AH-6	BIOGEN INC		10/21/2020	J.P. MORGAN		5,059,550	5,000,000	54,063
09778P-AA-3	BON SECOURS MERCY HE		09/18/2020	CANTOR, FITZGERALD & CO.		3,418,710	3,000,000	45,321
09857L-AR-9	BOOKING HOLDINGS INC		11/03/2020	VARIOUS		11,587,892	9,650,000	106,728
10112R-BA-1	BOSTON PPTYS LTD PAR		05/05/2020	CITIGROUP GLOBAL MARKETS INC		4,906,062	4,299,000	83,831
10112R-BD-5	BOSTON PPTYS LTD PAR		05/01/2020	VARIOUS		5,020,040	5,000,000	
10373Q-BG-4	BP CAP MKTS AMER INC		10/16/2020	OPPENHEIMER & CO., INC.		4,046,584	4,125,000	19,250
110122-CW-6	BRISTOL-MYERS SQUIBB		07/15/2020	CONVERSION TAX FREE EXCHANGE		7,999,236	8,000,000	108,333
110122-CX-4	BRISTOL-MYERS SQUIBB		07/15/2020	CONVERSION TAX FREE EXCHANGE		6,172,224	5,805,000	85,866
12189L-AA-9	BURLINGTON NORTHN SA		03/19/2020	FTN FINANCIAL		5,954,300	5,000,000	113,403
12189L-AE-1	BURLINGTON NORTHN SA		10/06/2020	J.P. MORGAN		3,573,996	2,570,000	48,959
12189L-AN-1	BURLINGTON NORTHN SA		10/02/2020	OPPENHEIMER & CO., INC.		6,432,750	5,000,000	12,979
12189L-AU-5	BURLINGTON NORTHN SA		05/22/2020	SOUTHWEST SECURITIES		3,196,578	2,550,000	27,717

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
12327F-AA-5	BUSINESS JET SEC LLC		10/28/2020	OPPENHEIMER & CO., INC.		5,037,500	5,000,000	166
125523-AH-3	CIGNA CORP CORPORATE		02/11/2020	J.P. MORGAN		5,661,350	5,000,000	71,701
125523-AV-2	CIGNA CORP NEW		07/13/2020	CONVERSION TAX FREE EXCHANGE		7,808,755	8,000,000	63,556
125523-AZ-3	CIGNA CORP NEW		07/13/2020	CONVERSION TAX FREE EXCHANGE		15,092,668	15,395,000	114,778
12563L-AL-1	CLU FDG VI LLC		11/13/2020	OPPENHEIMER & CO., INC.		3,453,259	3,393,345	10,141
127055-AL-5	CABOT CORP		01/16/2020	OPPENHEIMER & CO., INC.		5,306,700	5,000,000	11,111
133434-AA-8	CAMERON LNG LLC		10/26/2020	J.P. MORGAN		3,390,718	3,100,000	25,739
133434-AB-6	CAMERON LNG LLC		12/10/2020	SOUTHWEST SECURITIES		11,262,400	10,000,000	136,666
14020A-CQ-5	CAPITAL IMPACT PARTN		02/18/2020	SOUTHWEST SECURITIES		5,000,000	5,000,000	
14020A-CY-8	CAPITAL IMPACT PARTN		09/21/2020	BOK Financial Securities		5,000,000	5,000,000	
14020A-CZ-5	CAPITAL IMPACT PARTN		10/19/2020	SOUTHWEST SECURITIES		5,000,000	5,000,000	
144141-DB-1	CAROLINA PWR & LT CO		05/18/2020	FTN FINANCIAL		5,940,200	5,000,000	2,847
17108J-AA-1	CHRISTUS HEALTH		09/23/2020	VARIOUS		9,115,750	8,000,000	117,810
17275R-AF-9	CISCO SYS INC		03/20/2020	OPPENHEIMER & CO., INC.		2,420,260	2,000,000	21,083
17298C-JY-5	CITIGROUP INC		08/14/2020	SOUTHWEST SECURITIES		5,000,000	5,000,000	
19565C-AA-8	COLONIAL ENTERPRISES		10/23/2020	VARIOUS		7,445,490	7,000,000	57,236
20826F-AC-0	CONOCOPHILLIPS COMPA		10/23/2020	OPPENHEIMER & CO., INC.		2,346,620	2,000,000	38,700
20826F-AF-3	CONOCOPHILLIPS CO		03/17/2020	SOUTHWEST SECURITIES		2,614,335	2,515,000	35,951
233851-BE-3	DAIMLER FINANCE NORT		06/11/2020	FTN FINANCIAL		959,833	950,000	7,207
233851-CZ-5	DAIMLER FINANCE NORT		06/16/2020	SOUTHWEST SECURITIES		1,006,970	1,000,000	8,050
233851-DB-7	DAIMLER FINANCE NORT		06/19/2020	VARIOUS		11,347,731	11,228,000	106,221
244199-AW-5	DEERE & CO		03/24/2020	RBC Capital Markets		6,118,550	5,000,000	159,201
254687-EX-0	DISNEY WALT CO		03/23/2020	FTN FINANCIAL		4,356,217	3,890,000	85,580
254687-FX-9	DISNEY WALT CO		05/11/2020	CANTOR, FITZGERALD & CO.		5,022,950	5,000,000	
25755T-AK-6	DOMINOS PIZZA MSTR		07/17/2020	SOUTHWEST SECURITIES		5,392,236	4,912,500	50,791
26875P-AU-5	EOG RES INC		05/12/2020	SOUTHWEST SECURITIES		5,550,300	5,000,000	18,229
29248H-AB-9	EMPOWER FINANCE 2020		09/14/2020	WELLS FARGO		2,000,000	2,000,000	
30231G-BF-8	EXXON MOBIL CORP		12/17/2020	VARIOUS		20,928,830	17,000,000	201,252
30231G-BG-6	EXXON MOBIL CORP		10/20/2020	VARIOUS		12,678,450	10,000,000	121,997
30251B-AC-2	FMR CORP		11/10/2020	VARIOUS		9,492,094	6,145,000	158,998
3136B0-TE-6	FNMA REMIC TRUST		01/22/2020	OPPENHEIMER & CO., INC.		10,064,852	9,748,041	24,641
313747-AY-3	FEDERAL REALTY INVT		05/04/2020	SOUTHWEST SECURITIES		3,681,535	3,575,000	35,824
313747-AZ-0	FEDERAL REALTY INVT		04/30/2020	SOUTHWEST SECURITIES		4,600,517	4,493,000	55,514
313747-BA-4	FEDERAL REALTY INVT		05/07/2020	WELLS FARGO		14,836,650	15,000,000	
315786-AC-7	FIDELITY & GTY LIFE		06/03/2020	RAYMOND JAMES & ASSOCIATES, INC.		5,580,825	5,075,000	26,362
31620R-AH-8	FIDELITY NATIONAL FI		02/18/2020	OPPENHEIMER & CO., INC.		11,368,116	10,155,000	6,347
31620R-AJ-4	FIDELITY NATIONAL FI		06/09/2020	J.P. MORGAN		4,987,800	5,000,000	
33834D-AA-2	FIVE CORNERS FDG TR		05/29/2020	CITIGROUP GLOBAL MARKETS INC		8,155,220	8,000,000	4,750
341081-FB-8	FLORIDA PWR & LT CO		03/18/2020	OPPENHEIMER & CO., INC.		6,457,550	5,000,000	139,894
346845-AG-5	FORT BENNING FAMILY		08/03/2020	OPPENHEIMER & CO., INC.		6,132,674	4,783,677	20,231
347466-AC-8	FORT IRWIN LD LLC		12/22/2020	STIFEL, NICOLAUS & CO		10,289,710	8,000,000	60,748
361448-BF-9	GATX CORP		05/21/2020	OPPENHEIMER & CO., INC.		1,759,704	1,724,000	2,682
36150J-AE-0	GBG LLC		12/10/2020	SOUTHWEST SECURITIES		5,591,250	5,000,000	7,403
369550-BH-0	GENERAL DYNAMICS COR		09/09/2020	CITIGROUP GLOBAL MARKETS INC		6,326,900	5,000,000	97,986
37045V-AS-9	GENERAL MTRS CO		02/05/2020	J.P. MORGAN		5,505,050	5,000,000	87,500
373334-JR-3	GEORGIA PWR CO		12/01/2020	FTN FINANCIAL		2,331,753	1,735,000	521
375558-BD-4	GILEAD SCIENCES INC		10/20/2020	MORGAN, STANLEY		3,939,540	3,000,000	20,188
375558-BS-1	GILEAD SCIENCES INC		09/23/2020	WELLS FARGO		4,977,550	5,000,000	
37959E-AA-0	GLOBE LIFE INC		10/29/2020	WELLS FARGO		4,407,833	4,395,000	18,636
384802-AB-0	GRAINGER W W INC		10/21/2020	VARIOUS		5,777,472	5,109,000	67,809
39121J-AE-0	GREAT RIV ENERGY		01/28/2020	OPPENHEIMER & CO., INC.		5,113,182	4,263,970	21,482
40434L-AC-9	HP INC		06/09/2020	J.P. MORGAN		4,989,500	5,000,000	
404530-AC-1	HACKENSACK MERIDIAN		10/20/2020	VARIOUS		4,340,224	4,400,000	18,101
406216-BJ-9	HALLIBURTON CO		02/18/2020	VARIOUS		11,641,350	10,000,000	117,882
42218S-AF-5	HEALTH CARE SVC CORP		09/15/2020	RAYMOND JAMES & ASSOCIATES, INC.		5,139,000	5,000,000	32,389
42824C-AX-7	HEWLETT PACKARD ENTE		02/04/2020	SOUTHWEST SECURITIES		6,240,300	5,000,000	95,583
437076-BF-8	HOME DEPOT INC		05/18/2020	FTN FINANCIAL		3,769,710	3,000,000	23,833
459200-KC-4	INTERNATIONAL BUSINE		10/05/2020	BANK OF AMERICA		8,214,122	6,541,000	109,653
46619R-AA-4	JGWPT XXXV LLC		10/05/2020	SOUTHWEST SECURITIES		4,772,584	4,138,826	9,788
478111-AD-9	JOHNS HOPKINS HEALTH		09/21/2020	CANTOR, FITZGERALD & CO.		3,814,177	3,620,000	19,954
478160-BU-7	JOHNSON & JOHNSON		03/20/2020	STIFEL, NICOLAUS & CO		2,080,500	2,000,000	4,536
48128G-X8-8	JPMORGAN CHASE & CO		12/09/2020	FTN FINANCIAL		5,000,000	5,000,000	
483050-AB-9	KAISER FNDTN HOSP/HL		10/26/2020	J.P. MORGAN		7,707,910	5,800,000	21,206
489170-AE-0	KENNAMETAL INC		02/12/2020	VARIOUS		6,506,760	6,000,000	43,681
494550-AL-0	KINDER MORGAN ENERGY		01/30/2020	MORGAN, STANLEY		4,774,358	3,395,000	100,860

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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
525015-AB-9	LEHIGH UNIV		10/07/2020	FTN FINANCIAL		1,912,900	2,000,000	7,092
531543-AF-3	LIBERTY UNIVERSITY I		09/29/2020	CANTOR, FITZGERALD & CO.		2,427,390	2,250,000	6,259
534187-BK-4	LINCOLN NATL CORP IN		05/11/2020	VARIOUS		5,988,210	6,000,000	
54143M-AA-4	LOGISTICS 1 MI TN VA SR		12/21/2020	Mesirow Financial		3,023,535	3,023,535	
546676-AV-9	LOUISVILLE GAS & ELE		05/26/2020	OPPENHEIMER & CO., INC.		3,665,087	2,955,000	4,962
548661-DJ-3	LOWES COS INC		05/15/2020	FTN FINANCIAL		3,430,297	3,020,000	23,489
559080-AQ-9	MAGELLAN MIDSTREAM P		05/06/2020	J.P. MORGAN		4,994,000	5,000,000	
571676-AC-9	MARS INC DEL		12/14/2020	OPPENHEIMER & CO., INC.		5,370,968	4,439,000	33,293
589331-AE-7	MERCK & CO INC		03/24/2020	RBC Capital Markets		6,162,250	5,000,000	95,035
589400-AB-6	MERCURY GENL CORP NE		05/29/2020	OPPENHEIMER & CO., INC.		2,127,300	2,000,000	18,822
59156R-AE-8	METLIFE INC		03/30/2020	RBC Capital Markets		2,598,060	2,000,000	38,278
592173-AE-8	METROPOLITAN LIFE IN		04/30/2020	STIFEL, NICOLAUS & CO		5,461,490	4,260,000	2,769
594918-BK-9	MICROSOFT CORP		03/18/2020	SOUTHWEST SECURITIES		5,667,850	5,000,000	79,917
604074-AA-2	MINNESOTA MUT LIFE I		06/03/2020	STIFEL, NICOLAUS & CO		7,095,875	5,515,000	101,108
610202-BP-7	MONONGAHELA POWER CO		05/22/2020	SOUTHWEST SECURITIES		6,487,840	4,715,000	114,575
637071-AM-3	NATIONAL OILWELL VAR		01/27/2020	J.P. MORGAN		5,077,850	5,000,000	37,500
638612-AK-7	NATIONWIDE FINL SVCS		06/04/2020	OPPENHEIMER & CO., INC.		1,168,518	1,132,000	12,338
641423-BZ-0	NEVADA POWER CO		06/10/2020	FTN FINANCIAL		8,971,996	6,915,000	84,448
64952G-AE-8	NEW YORK LIFE INS CO		06/08/2020	STIFEL, NICOLAUS & CO		2,009,352	1,480,000	6,038
665859-AU-8	NORTHERN TR CORP		03/17/2020	SOUTHWEST SECURITIES		5,367,244	5,237,000	62,320
670346-AS-4	NUCOR CORP		05/20/2020	VARIOUS		5,033,420	5,000,000	
677071-AG-7	OHANA MILITARY CMNTY		10/09/2020	SOUTHWEST SECURITIES		784,875	575,000	1,200
678858-BV-2	OKLAHOMA GAS & ELEC		04/01/2020	FTN FINANCIAL		5,020,300	5,000,000	903
681919-BC-9	OMNICOM GROUP INC		05/26/2020	VARIOUS		10,615,250	10,000,000	53,667
68389X-AW-5	ORACLE CORP		09/17/2020	OPPENHEIMER & CO., INC.		6,391,350	5,000,000	45,625
68389X-BH-7	ORACLE CORP		03/18/2020	SOUTHWEST SECURITIES		5,115,600	5,000,000	34,757
68389X-BJ-3	ORACLE CORP		05/15/2020	FTN FINANCIAL		11,495,500	10,000,000	137,778
68389X-BV-6	ORACLE CORP		03/30/2020	J.P. MORGAN		1,997,940	2,000,000	
694476-AA-0	PACIFIC LIFECORP		09/18/2020	VARIOUS		7,117,613	5,292,000	71,966
70213B-AB-7	PARTNERRE FINANCE B		01/15/2020	MORGAN, STANLEY		5,365,200	5,000,000	7,708
731572-AB-9	RALPH LAUREN CORPORA		06/01/2020	BANK OF AMERICA		4,949,750	5,000,000	
740189-AH-8	PRECISION CASTPARTS		09/04/2020	OPPENHEIMER & CO., INC.		3,231,443	2,750,000	16,088
740189-AP-0	PRECISION CASTPARTS		11/03/2020	VARIOUS		11,916,646	9,445,000	130,356
75513E-BW-0	RAYTHEON TECHNOLOGIE		12/08/2020	CONVERSION TAX FREE EXCHANGE		21,023,871	21,585,000	259,320
75513E-CA-7	RAYTHEON TECHNOLOGIE		12/08/2020	CONVERSION TAX FREE EXCHANGE		1,941,083	1,500,000	10,766
75525J-AA-4	RAZA DEVELOPMENT COR		09/14/2020	SOUTHWEST SECURITIES		1,136,990	1,000,000	7,363
756109-AX-2	REALTY INCOME CORP		05/06/2020	CANTOR, FITZGERALD & CO.		5,945,477	5,930,000	
759351-AN-9	REINSURANCE GRP OF A		04/30/2020	VARIOUS		13,976,380	13,000,000	150,692
78200J-AA-0	RUSH SYS FOR HEALTH		09/02/2020	VARIOUS		9,198,400	8,000,000	66,892
78432M-AA-3	SBL HOLDINGS LLC		02/11/2020	RBC Capital Markets		5,405,504	5,200,000	66,625
806851-AH-4	SCHLUMBERGER HLDGS C		02/04/2020	CITIGROUP GLOBAL MARKETS INC		5,568,650	5,000,000	56,736
806851-AK-7	SCHLUMBERGER HLDGS C		09/18/2020	CITIGROUP GLOBAL MARKETS INC		7,813,102	7,222,000	69,631
85208N-AE-0	SPRINT SPECTRUM CO L		05/01/2020	OPPENHEIMER & CO., INC.		5,585,000	5,000,000	32,200
878091-BD-8	TEACHERS INS & ANNUI		10/05/2020	J.P. MORGAN		3,463,796	2,728,000	8,169
88579Y-BN-0	3M CO		04/01/2020	VARIOUS		7,367,413	6,979,000	3,548
89236T-EM-3	TOYOTA MOTOR CREDIT		03/17/2020	SOUTHWEST SECURITIES		5,076,850	5,000,000	28,806
904764-AH-0	UNILEVER CAP CORP		03/24/2020	RBC Capital Markets		10,112,688	7,894,000	169,480
911312-BY-1	UNITED PARCEL SERVIC		04/01/2020	OPPENHEIMER & CO., INC.		5,695,750	5,000,000	5,563
918204-BC-1	V F CORP		09/09/2020	CITIGROUP GLOBAL MARKETS INC		3,556,188	3,246,000	36,707
92826C-AE-2	VISA INC		03/18/2020	OPPENHEIMER & CO., INC.		5,567,050	5,000,000	55,333
928668-BF-8	VOLKSWAGEN GROUP AME		05/06/2020	MORGAN, STANLEY		999,260	1,000,000	
931142-CY-7	WALMART INC		03/18/2020	SOUTHWEST SECURITIES		6,156,550	5,000,000	100,694
94106L-BC-2	WASTE MGMT INC DEL		09/11/2020	OPPENHEIMER & CO., INC.		2,465,920	2,000,000	3,189
94973V-AN-7	ANTHEM INC		02/19/2020	WELLS FARGO		6,853,900	5,000,000	58,438
95040Q-AD-6	WELLTOWER INC		05/07/2020	CITIGROUP GLOBAL MARKETS INC		1,885,368	1,810,000	5,556
95040Q-AJ-3	WELLTOWER INC		05/07/2020	OPPENHEIMER & CO., INC.		2,845,200	3,000,000	29,967
95709T-AK-6	WESTAR ENERGY INC		01/28/2020	OPPENHEIMER & CO., INC.		3,283,360	2,690,000	51,493
983024-AN-0	WYETH		03/20/2020	BOK Financial Securities		3,397,221	2,637,000	75,400
112585-AH-7	BROOKFIELD ASSET MGM	A	05/04/2020	STIFEL, NICOLAUS & CO		5,324,050	5,000,000	61,667
136385-AJ-0	CANADIAN NAT RES LTD	A	02/06/2020	MORGAN, STANLEY		5,381,241	4,035,000	127,495
448055-AD-5	HUSKY ENERGY INC	A	02/03/2020	FTN FINANCIAL		7,257,910	5,500,000	145,444
448055-AP-8	HUSKY ENERGY INC	A	01/22/2020	CANTOR, FITZGERALD & CO.		5,464,800	5,000,000	60,500
559222-AV-6	MAGNA INTL INC	A	06/08/2020	CITIGROUP GLOBAL MARKETS INC		2,987,070	3,000,000	
56501R-AK-2	MANULIFE FINL CORP	A	05/14/2020	J.P. MORGAN		5,000,000	5,000,000	
867229-AE-6	SUNCOR ENERGY INC NE	A	01/30/2020	FTN FINANCIAL		7,060,800	5,000,000	43,333

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00131L-AH-8	AIA GROUP LTD HONG K	D	02/11/2020	STIFEL, NICOLAUS & CO		5,431,700	5,000,000	62,000
00131L-AJ-4	AIA GROUP LTD HONG K	D	10/30/2020	MORGAN, STANLEY		1,893,101	1,687,000	4,112
00131L-AK-1	AIA GROUP LTD HONG K	D	10/21/2020	BOK Financial Securities		1,434,082	1,380,000	4,539
01273P-AB-8	ALBEMARLE WODGINA PR	D	07/23/2020	CONVERSION TAX FREE EXCHANGE		4,969,732	4,953,000	32,277
05971K-AF-6	BANCO SANTANDER S A	D	05/29/2020	CANTOR, FITZGERALD & CO.		3,084,480	3,000,000	1,163
06747P-2M-0	BARCLAYS BANK PLC	D	01/23/2020	BOK Financial Securities		4,999,500	5,000,000	
06747P-VH-9	BARCLAYS BANK PLC	D	05/28/2020	SOUTHWEST SECURITIES		5,000,000	5,000,000	
09659W-2K-9	BNP PARIBAS	D	01/27/2020	MORGAN, STANLEY		5,089,150	5,000,000	6,782
09952A-AC-0	BORAL FIN PTY LTD	D	01/27/2020	OPPENHEIMER & CO., INC.		2,574,825	2,500,000	22,917
22533A-BX-4	CREDIT AGRICOLE CORP	D	02/05/2020	SOUTHWEST SECURITIES		5,000,000	5,000,000	
29446M-AF-9	EQUINOR ASA	C	04/01/2020	J.P. MORGAN		4,960,500	5,000,000	
31575F-AA-4	FIDELIS INSURANCE HO	D	06/11/2020	WELLS FARGO		9,902,100	10,000,000	
404280-BT-5	HSBC HLDGS PLC	D	01/22/2020	CITIGROUP GLOBAL MARKETS INC		5,629,000	5,000,000	22,278
404280-CH-0	HSBC HLDGS PLC	D	12/04/2020	FTN FINANCIAL		7,510,650	7,000,000	2,215
50247V-AC-3	LYB INTERNATIONAL FI	D	02/06/2020	OPPENHEIMER & CO., INC.		5,802,500	5,000,000	98,177
74435K-AA-3	PRUDENTIAL PLC	D	05/15/2020	VARIOUS		14,101,033	13,657,000	26,215
75625Q-AE-9	RECKITT BENCKISER TR	D	03/25/2020	FTN FINANCIAL		4,993,350	5,000,000	37,917
822582-AN-2	SHELL INTERNATIONAL	D	03/18/2020	SOUTHWEST SECURITIES		11,575,000	10,000,000	267,361
822582-AY-8	SHELL INTERNATIONAL	D	10/26/2020	OPPENHEIMER & CO., INC.		11,096,923	8,870,000	79,032
822582-BE-1	SHELL INTERNATIONAL	D	08/31/2020	RBC Capital Markets		6,209,700	5,000,000	63,594
83369M-V8-2	SOCIETE GENERALE	D	12/14/2020	SOUTHWEST SECURITIES		10,000,000	10,000,000	
85771P-AL-6	EQUINOR ASA	D	10/21/2020	J.P. MORGAN		2,186,484	1,890,000	32,765
980236-AP-8	WOODSIDE FIN LTD	D	06/02/2020	OPPENHEIMER & CO., INC.		5,105,200	5,000,000	40,590
G9420R-AB-2	VALARIS PLC	D	02/26/2020	CONVERSION TAX FREE EXCHANGE		3,676,717	4,668,000	25,253
05601@-AA-8	BSP SOF II STRUCTURED NT		12/22/2020	DIRECT		8,884,795	8,884,795	
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		12/28/2020	VARIOUS		20,807,929	20,807,929	
23248Q-AA-4	CVC CREDIT PARTERS U.S DIRECT SENIOR NOT		12/01/2020	DIRECT		21,877,294	21,877,294	
23248Q-AB-2	CVC CREDIT PARTERS U.S DIRECT JUNIOR NOT		12/01/2020	DIRECT		1,701,567	1,701,567	
61034@-AA-8	MONROE CAPITAL PRIVATE CREDIT FEEDER IVA		12/11/2020	DIRECT		11,736,538	11,736,538	
61034@-AB-6	MONROE CAPITAL PRIVATE CREDIT FEEDER IVB		12/11/2020	DIRECT		2,347,307	2,347,307	
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		11/05/2020	VARIOUS		5,240,068	5,240,068	
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER		12/03/2020	DIRECT		6,579,000	6,579,000	
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		11/20/2020	DIRECT		4,257,324	4,257,324	
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE II		11/19/2020	DIRECT		6,990,795	6,990,795	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,217,472,347	1,101,160,580	8,803,367
00213N-AF-9	APX GROUP T/L B 1L 2/20		12/31/2020	DIRECT		3,132,113	3,473,750	
000000-00-0	KEMBERTON HEALTHCARE R/C 1L 10/18		09/30/2020	FREE RECEIVE OF SECURITIES		142,889	142,889	
000000-00-0	PRACTICEHWY.COM T/L 1L 9/18		06/30/2020	CAPITALIZED INTEREST		44,891	44,891	
000000-00-0	PRACTICEHWY.COM T/L B 1L 9/18		12/31/2020	CAPITALIZED INTEREST		124,482	124,482	
000000-00-0	SDG MGMT COMPANY DD T/L 1L 12/18		04/30/2020	FREE RECEIVE OF SECURITIES		5,016,946	5,151,551	
000000-00-0	AMERICAN PHYSICIAN R/C 1/19		03/31/2020	FREE RECEIVE OF SECURITIES		155,483	155,483	
000000-00-0	AMERICAN PHYSICIAN DD T/L B 1L 1/19		03/31/2020	FREE RECEIVE OF SECURITIES		461,813	465,903	
000000-00-0	U.S. HOSPITALITY T/L A-3 1L 3/19		11/06/2020	CAPITALIZED INTEREST		38,339	38,339	
000000-00-0	STUDIO MOVIE DD T/L 1L 3/19		10/22/2020	VARIOUS		4,696,584	4,696,584	
000000-00-0	PCF DD T/L 1L 4/19		12/16/2020	VARIOUS		770,493	770,493	
000000-00-0	MEDUSIND SOLUTIONS T/L 1L 4/19		06/30/2020	CAPITALIZED INTEREST		154,505	154,505	
000000-00-0	GAT - AIRLINE GROUND T/L 1L 7/19		12/01/2020	VARIOUS		1,094,076	1,111,078	
000000-00-0	GAT - AIRLINE GROUND R/C 1L 7/19		12/01/2020	VARIOUS		197,985	197,985	
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L 7/19		12/01/2020	VARIOUS		111,748	129,623	
000000-00-0	FASTMED T/L 1L 7/19		12/31/2020	CAPITALIZED INTEREST		104,070	104,070	
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 8/1		11/13/2020	CAPITALIZED INTEREST		6,633	6,633	
000000-00-0	CRUNCH HOLDINGS T/L 1L 6/19		12/31/2020	CAPITALIZED INTEREST		12,606	12,606	
000000-00-0	CRUNCH HOLDINGS R/C 1L 6/19		12/29/2020	VARIOUS		157,325	157,325	
000000-00-0	CPF DENTAL T/L 1L 8/19		11/30/2020	CAPITALIZED INTEREST		38,074	38,074	
000000-00-0	CPF DENTAL DD T/L 1L 8/19		12/03/2020	VARIOUS		638,476	638,476	
000000-00-0	CPF DENTAL R/C 1L 8/19		05/29/2020	VARIOUS		85,926	85,926	
000000-00-0	U.S. HOSPITALITY T/L A-4 (ADD-ON) 9/19		10/21/2020	CAPITALIZED INTEREST		102,425	102,425	
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 10/		10/07/2020	CAPITALIZED INTEREST		4,408	4,408	
000000-00-0	IOFFICE R/C 1L 10/19		03/20/2020	PURCHASE		231,350	231,350	
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18		12/31/2020	VARIOUS		604,484	608,693	
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		12/31/2020	VARIOUS		3,341,548	3,372,745	
000000-00-0	VASA FITNESS DD T/L 1L 4/17		07/31/2020	VARIOUS		3,568,393	3,665,664	
000000-00-0	VASA FITNESS R/C 1L 4/17		03/31/2020	VARIOUS		22,468	22,468	
000000-00-0	USA DEBUSK T/L 1L 10/19		03/24/2020	CRESTLINE		3,273,721	3,306,000	
000000-00-0	MB MEDICAL T/L 1L 12/19		01/01/2020	CRESTLINE		2,577,900	2,644,000	

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000000-00-0	NTIVA DD T/L C 1L (ADD-ON) 1/20		04/30/2020	CRESTLINE		357,000	357,000	
000000-00-0	INMOBI T/L 1L (PIK) 7/20		10/01/2020	VARIOUS		1,916,047	2,037,917	
000000-00-0	STUDIO MOVIE DD T/L 1L (DIP) 10/20		12/04/2020	CAPITALIZED INTEREST				
000000-00-0	PENTECH T/L 1L 11/20		11/12/2020	CRESTLINE		2,553,481	2,605,593	
000000-00-0	PENTECH R/C 1L 11/20		11/12/2020	CRESTLINE		(3,832)		
000000-00-0	CPF DENTAL T/L 1L (ADD-ON) 11/20		11/25/2020	CRESTLINE		716,509	734,881	
000000-00-0	CPF DENTAL DD T/L 1L (ADD-ON) 11/20		12/16/2020	VARIOUS		36,551	40,612	
000000-00-0	THE SMILIST T/L 1L 12/20		12/23/2020	DIRECT		1,779,474	1,815,789	
000000-00-0	THE SMILIST DD T/L 1L 12/20		12/23/2020	CRESTLINE		(9,868)		
000000-00-0	THE SMILIST R/C 1L 12/20		12/23/2020	CRESTLINE		(3,947)		
000000-00-0	ALDER HOLDINGS T/L 1L 12/20		12/28/2020	CRESTLINE		2,103,588	2,141,057	
000000-00-0	ALDER HOLDINGS DD T/L 1L 12/20		12/28/2020	CRESTLINE		(7,699)		
48856@-AA-0	KEMBERTON HEALTHCARE T/L 1L 10/18		10/01/2020	CAPITALIZED INTEREST		54,189	54,189	
74274L-AC-1	PRIORITY PAYMENTS T/L 1L 1/17		12/01/2020	VARIOUS		759,834	808,284	
74339R-AC-1	ABC FINANCIAL T/L 1L 1/18		08/21/2020	CRESTLINE		598,276	711,797	
000000-00-0	MAIN EVENT T/L 1L 4/19		06/13/2020	VARIOUS		29,959	29,959	
000000-00-0	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19		12/01/2020	VARIOUS		651,050	660,457	
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/1		12/01/2020	VARIOUS		41,892	45,332	
000000-00-0	GAT - AIRLINE GROUND R/C 1L (CAD) 7/19		12/01/2020	VARIOUS		323,000	324,796	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						42,807,658	44,026,082	
8399997. Total - Bonds - Part 3						1,434,483,931	1,315,542,553	9,157,982
8399998. Total - Bonds - Part 5						100,006,726	99,046,772	614,646
8399999. Total - Bonds						1,534,490,657	1,414,589,325	9,772,628
25525P-30-5	DIVERSIFIED HEALTHCA		01/02/2020	DIRECT	80,000.000	2,000,000	0.00	
000000-00-0	TSI SERIES E PREFERRED EQUITY		12/16/2020	CRESTLINE	2,014.000	29,566	0.00	
000000-00-0	TSI SERIES D PREFERRED EQUITY		12/16/2020	CRESTLINE	2,694.000	17,457	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,047,023	XXX	
8999997. Total - Preferred Stocks - Part 3						2,047,023	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						2,047,023	XXX	
56091A-0F-H	FEDERAL HOME LOAN BANK COMMON STK		04/28/2020	DIRECT	149,873.000	14,987,300		
000000-00-0	INMOBI WARRANT		07/02/2020	CRESTLINE	14,748.000	81,870		
000000-00-0	TECHSTYLE COMMON STOCK		12/16/2020	CRESTLINE	6,624.000	126,883		
000000-00-0	TFG HOLDING COMMON STOCK		12/16/2020	CRESTLINE	11,332.000	27,466		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						15,223,519	XXX	
9799997. Total - Common Stocks - Part 3						15,223,519	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						15,223,519	XXX	
9899999. Total - Preferred and Common Stocks						17,270,542	XXX	
9999999 - Totals						1,551,761,199	XXX	9,772,628

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
38382D-GX-1	GNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		3,331,101	3,331,101	3,416,461			(13,084)		(13,084)		3,331,101				62,359	02/20/2050
831628-CY-6	SBA PC FIX 100087		11/25/2020	VARIOUS		363,883	367,932	403,979	368,962		(1,030)		(1,030)		367,932		(4,049)	(4,049)	13,275	09/25/2036
83190A-EF-6	SMALL BUSINESS ADMINISTRATION BOND		12/01/2020	MBS PAYDOWN		26,277	36,873	39,057	36,896		(23)		(23)		36,873		(10,596)	(10,596)	709	08/01/2022
90366J-AA-5	USG ASSETS LLC		06/09/2020	VARIOUS		85,000,000	85,000,000	85,000,000	85,000,000						85,000,000				524,266	06/25/2020
912828-K5-8	UNITED STATES TREAS		04/30/2020	VARIOUS		200,000	200,000	199,375	199,927		73		73		200,000				1,375	04/30/2020
912828-XU-9	UNITED STATES TREAS		06/15/2020	MATURITY		10,000	10,000	10,007	10,001		(1)		(1)		10,000				75	06/15/2020
0599999. Subtotal - Bonds - U.S. Governments						88,931,261	88,945,906	89,068,879	85,615,786		(14,065)		(14,065)		88,945,906		(14,645)	(14,645)	602,059	XXX
20772G-5P-9	CONNECTICUT ST		04/01/2020	CALL at 100.000		3,000,000	3,000,000	3,076,650	3,002,389		(2,389)		(2,389)		3,000,000				75,405	04/01/2024
				SINKING FUND REDEMPTION																
57582P-WK-2	MASSACHUSETTS ST		12/01/2020			2,640,000	2,640,000	2,644,567	2,640,000						2,640,000				110,880	12/01/2021
70914P-MX-7	PENNSYLVANIA ST		05/01/2020	CALL at 100.000		2,000,000	2,000,000	1,985,120	1,995,258		440		440		1,995,699		4,301	4,301	46,000	05/01/2023
70914P-MY-5	PENNSYLVANIA ST		05/01/2020	CALL at 100.000		3,000,000	3,000,000	2,987,760	2,995,270		330		330		2,995,600		4,400	4,400	70,500	05/01/2024
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,640,000	10,640,000	10,694,097	10,632,917		(1,619)		(1,619)		10,631,299		8,701	8,701	302,785	XXX
005482-Y5-7	ADAMS & ARAPAHOE CNT		12/01/2020	MATURITY		1,235,000	1,235,000	1,235,000	1,235,000						1,235,000				54,167	12/01/2020
015302-H9-6	ALEXANDRIA VA		07/01/2020	CALL at 100.000		700,000	700,000	700,000	700,000						700,000				31,500	07/01/2023
015302-J2-9	ALEXANDRIA VA		09/01/2020	CALL at 100.000		3,700,000	3,700,000	3,700,000	3,700,000						3,700,000				170,200	07/01/2024
022447-UP-9	ALVIN TEX INDPT SCH		08/15/2020	CALL at 100.000		1,510,000	1,510,000	1,510,000	1,510,000						1,510,000				61,608	02/15/2023
054375-RP-7	AVONDALE MICH SCH DI		05/01/2020	MATURITY		500,000	500,000	500,000	500,000						500,000				10,875	05/01/2020
106025-GW-3	BRAZORIA CNTY TEX		03/01/2020	CALL at 100.000		1,070,000	1,070,000	1,094,129	1,070,523		(523)		(523)		1,070,000				28,323	03/01/2024
143735-RG-5	CAROL STREAM ILL PK		11/01/2020	CALL at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,500	11/01/2022
160357-UZ-0	CHARLESTON S C		09/01/2020	CALL at 100.000		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				88,000	09/01/2024
235219-CA-8	DALLAS TEX		11/20/2020	CALL at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,001	02/15/2023
244127-XG-6	DEER PARK TEX INDPT		02/15/2020	CALL at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,480	02/15/2023
387460-JF-6	GRANITE SCH DIST UTA		06/01/2020	CALL at 100.000		2,050,000	2,050,000	2,050,000	2,050,000						2,050,000				47,857	06/01/2023
406360-MW-4	HALLSVILLE TEX INDPT		02/19/2020	CALL at 100.000		1,000,000	1,000,000	1,004,530	1,000,075		(75)		(75)		1,000,000				25,658	02/15/2022
412486-4Z-2	HARFORD CNTY MD		07/01/2020	VARIOUS		5,000,000	5,000,000	5,108,150	5,006,712		(6,712)		(6,712)		5,000,000				256,250	07/01/2024
				SINKING FUND REDEMPTION																
418420-EM-3	HASTINGS MICH AREA S		05/01/2020			140,000	140,000	140,000	140,000						140,000				3,500	05/01/2023
489645-PH-8	KENNETT PA CONS SCH		02/15/2019	CALL at 100.000		487,500	487,500	486,896	487,256		(46)		(46)		487,210		290	290		02/15/2024
562333-FG-4	MANCHESTER N H FOR I		12/01/2020	CALL at 100.000		1,020,000	1,020,000	1,036,045	1,020,828		(828)		(828)		1,020,000				49,980	06/01/2024
616141-2V-8	MOORHEAD MINN		02/01/2020	CALL at 100.000		610,000	610,000	610,000	610,000						610,000				14,030	02/01/2024
645020-ZX-9	NEW HAVEN CONN		02/01/2020	MATURITY		500,000	500,000	511,250	500,120		(120)		(120)		500,000				14,250	02/01/2020
670692-QE-5	NYE CNTY NEV SCH DIS		05/01/2020	MATURITY		1,810,000	1,810,000	1,810,000	1,810,000						1,810,000				38,915	05/01/2020
696089-YK-1	PALATINE ILL		12/01/2020	CALL at 100.000		525,000	525,000	533,379	525,938		(938)		(938)		525,000				26,250	12/01/2024
763682-YY-1	RICHLAND CNTY S C SC		05/01/2020	CALL at 100.000		3,570,000	3,570,000	3,619,623	3,572,091		(2,091)		(2,091)		3,570,000				77,648	05/01/2022
791434-VS-9	ST LOUIS CNTY MO ROC		02/01/2020	CALL at 100.000		4,910,000	4,910,000	4,910,000	4,910,000						4,910,000				113,544	02/01/2023
968717-QR-2	WILL CNTY ILL CMNTY		10/01/2020	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				42,500	10/01/2020
974450-VG-0	WINNEBAGO CNTY ILL		08/06/2020	CALL at 100.000		675,000	675,000	675,000	675,000						675,000				18,225	12/30/2024
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						37,212,500	37,212,500	37,434,002	37,223,543		(11,333)		(11,333)		37,212,210		290	290	1,300,261	XXX
100873-AG-3	BOSTON MASS HSG AUTH		07/01/2020	VARIOUS		975,000	975,000	1,013,856	975,000						975,000				51,330	01/01/2022
127170-AL-2	CACHE OKLA EDL GACS		09/01/2020	MATURITY		1,175,000	1,175,000	1,208,370	1,177,796		(2,796)		(2,796)		1,175,000				65,882	09/01/2020
				SINKING FUND REDEMPTION																
155839-DM-2	CENTRAL WASH UNIV SY		05/01/2020			540,000	540,000	540,000	540,000						540,000				13,500	05/01/2022
196632-KY-8	COLORADO SPRINGS COL		11/15/2020	CALL at 100.000		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				55,310	11/15/2022
239007-CL-9	DAVIS CNTY UTAH MUN		11/01/2020	CALL at 100.000		700,000	700,000	700,000	700,000						700,000				29,750	11/01/2022
254845-GL-8	DISTRICT COLUMBIA WT		10/01/2020	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				81,360	10/01/2020
26678P-AV-2	DURHAM N C LTD OBLIG		10/01/2020	CALL at 100.000		560,000	560,000	560,000	560,000						560,000				25,928	10/01/2022
270618-CJ-8	EAST BATON ROUGE LA		02/01/2020	CALL at 100.000		2,795,000	2,795,000	2,827,226	2,795,338		(338)		(338)		2,795,000				66,423	02/01/2023
31358F-CQ-0	FNMA SERIES 90117		10/01/2020	MBS PAYDOWN		2,133	2,133	2,002	2,108		25		25		2,133				61	10/25/2020
3136A6-UL-6	FNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		12,914,219	12,914,219	13,212,188	13,071,424		(157,205)		(157,205)		12,914,219				329,084	03/25/2039
3137A3-AF-6	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		3,474,536	3,474,536	3,347,114	3,379,114		95,422		95,422		3,474,536				82,835	01/15/2039
3137A3-U6-4	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		782,569	782,569	713,972	774,285		8,284		8,284		782,569				24,244	12/15/2025
3137A3-WD-7	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		2,387,670	2,387,670	2,175,764	2,354,452		33,217		33,217		2,387,670				46,087	12/15/2025
3137A5-4H-4	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		1,868,620	1,868,620	1,704,020	1,846,819		21,801		21,801		1,868,620				38,354	01/15/2026
3137A5-HP-2	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		1,382,232	1,382,232	1,279,428	1,367,794		14,438		14,438		1,382,232				24,736	01/15/2026
3137A7-DZ-0	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		437,122	437,122	397,713	431,471		5,650		5,650		437,122				8,357	02/15/2026
3137A7-EV-8	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		3,556,964	3,556,964	3,184,795	3,513,123		43,841		43,841		3,556,964				68,003	02/15/2026

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
3137A7-RG-7	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		2,360,274	2,360,274	2,182,885	2,334,736		25,538		25,538		2,360,274				47,974	03/15/2026
3137AP-VQ-0	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		576,283	576,283	612,301	578,811		(2,528)		(2,528)		576,283				16,546	03/15/2026
3137GA-JB-4	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		915,037	915,037	886,085	906,550		8,487		8,487		915,037				23,518	11/15/2039
31392R-VE-8	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		284,777	284,777	280,995	284,401		377		377		284,777				9,024	08/15/2022
31392T-YB-7	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		225,157	225,157	223,257	224,910		247		247		225,157				7,013	08/15/2022
31393N-QT-9	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		82,254	82,254	82,973	82,239		15		15		82,254				2,394	02/15/2023
31393V-F9-7	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		209,488	209,488	212,106	209,498		(10)		(10)		209,488				5,422	06/15/2023
31395G-2K-7	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		200,907	200,907	200,216	200,674		233		233		200,907				5,671	06/15/2021
31396V-6S-2	FNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		14,802	14,802	14,384	14,759		42		42		14,802				503	06/25/2037
31397Q-F8-6	FNMA REMIC TRUST		04/01/2020	MBS PAYDOWN		633,547	633,547	633,547	633,547						633,547				4,176	11/25/2027
31397S-RW-6	FNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		2,512,262	2,512,262	2,205,785	2,469,176		43,086		43,086		2,512,262				39,081	04/25/2026
31398M-PG-5	FNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		1,170,237	1,170,237	1,114,240	1,161,049		9,188		9,188		1,170,237				24,507	03/25/2025
31398N-F7-4	FNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		400,193	400,193	400,052	399,731		462		462		400,193				8,607	10/25/2025
31398P-W2-1	FNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		593,901	593,901	620,859	596,531		(2,630)		(2,630)		593,901				15,833	05/25/2030
31398Q-5P-8	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		420,881	420,881	421,144	420,759		122		122		420,881				10,768	05/15/2030
38377F-MF-5	GNMA REMIC TRUST		08/01/2020	MBS PAYDOWN		600,591	600,591	628,556	620,872		(20,281)		(20,281)		600,591				13,388	03/20/2039
38377R-4T-9	GNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		5,355,859	5,355,859	5,407,744	5,385,257		(29,397)		(29,397)		5,355,859				161,196	06/20/2029
38377V-CK-0	GNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		5,010,839	5,010,839	4,838,591	4,963,635		47,204		47,204		5,010,839				148,169	08/20/2034
438701-RB-2	HONOLULU HAWAII CITY		07/01/2020	CALL at 100.000		750,000	750,000	750,000	750,000						750,000				32,798	07/01/2021
485429-AN-4	KANSAS ST DEV FIN AU		09/18/2020	CALL at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,110	05/01/2024
616183-HF-9	MOORHEAD MINN PUB UT		02/01/2020	CALL at 100.000		1,135,000	1,135,000	1,129,722	1,133,502		42		42		1,133,544		1,456	1,456	12,201	11/01/2022
63607V-AA-4	NATIONAL FIN AUTH N		10/01/2020	CALL at 100.000		25,000	25,000	25,000							25,000				152	07/01/2035
678514-AW-0	OKLAHOMA CAP IMP AUT		07/01/2020	CALL at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,920	07/01/2022
678514-BA-7	OKLAHOMA CAP IMP AUT		07/01/2020	CALL at 100.000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				42,420	07/01/2021
751120-AE-6	RALEIGH N C LTD OBLI		06/18/2020	CALL at 100.000		500,000	500,000	500,000	500,000						500,000				12,745	06/01/2024
880557-7L-1	TENNESSEE ST SCH BD		05/01/2020	CALL at 100.000		625,000	625,000	625,000	625,000						625,000				12,500	05/01/2023
91428L-FE-1	UNIVERSITY HAWAII RE		10/28/2020	CALL at 100.000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				98,062	10/01/2022
927747-BE-4	VIRGINIA BEACH VA ST		11/15/2020	CALL at 100.000		690,000	690,000	698,418	690,877		(877)		(877)		690,000				29,325	11/15/2022
977100-AC-0	WISCONSIN ST GEN FD		11/30/2020	SINKING FUND REDEMPTION		225,000	225,000	242,865	227,646		(2,646)		(2,646)		225,000				7,235	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						67,418,354	67,418,354	66,153,173	67,252,884		139,013		139,013		67,416,898		1,456	1,456	1,893,502	XXX
056018-AA-8	BSP SOF II STRUCTURED NT		12/22/2020	VARIOUS		4,605,310	4,605,310	4,605,310							4,605,310					01/31/2028
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		12/03/2020	VARIOUS		13,155,693	13,155,693	13,155,693	11,614,758						13,155,693				95,514	04/01/2029
23248Q-AA-4	CVC CREDIT PARTERS U.S DIRECT SENIOR NOT		05/13/2020	DIRECT		13,805,835	13,805,835	13,805,835	3,436,364						13,805,835				251,155	08/06/2026
23248Q-AB-2	CVC CREDIT PARTERS U.S DIRECT JUNIOR NOT		05/13/2020	DIRECT		1,073,787	1,073,787	1,073,787	267,273						1,073,787				20,714	08/06/2026
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		12/07/2020	VARIOUS		2,710,887	2,710,887	2,710,887	2,710,887						2,710,887				147,343	12/31/2031
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE II		12/31/2020	DIRECT		2,047,823	2,047,823	2,047,823							2,047,823					11/19/2027
001055-AJ-1	AFLAC INC		01/10/2020	VARIOUS		37,532,545	36,000,000	35,967,030	35,991,957		88		88		35,992,045		7,955	7,955	1,852,545	02/15/2022
00206R-AX-0	AT&T INC		06/29/2020	CALL at 103.572		7,250,019	7,000,000	7,000,050	7,000,036		(13)		(13)		7,000,023		(23)	(23)	443,842	05/15/2021
00214M-AA-1	ARL SECOND LLC 2014		12/15/2020	MBS PAYDOWN		934,112	934,112	915,430			2,391		2,391		934,112				9,189	06/15/2044
00724F-AB-7	ADOBE SYS INC		02/01/2020	MATURITY		29,078,000	29,078,000	30,445,933	29,092,642		(14,642)		(14,642)		29,078,000				690,603	02/01/2020
013078-AA-8	ALBERTO CULVER CO NE		06/01/2020	MATURITY		2,000,000	2,000,000	1,999,180	1,999,959		41		41		2,000,000				51,500	06/01/2020
017175-AB-6	ALLEGHANY CORP DEL		01/15/2020	CALL at 102.365		22,315,570	21,800,000	22,261,354	21,842,004		(2,274)		(2,274)		21,839,730		(39,730)	(39,730)	924,320	09/15/2020
018490-AQ-5	ALLERGAN INC		05/12/2020	CONVERSION TAX FREE EXCHANGE		5,502,937	5,500,000	5,509,680	5,503,314		(378)		(378)		5,502,937				101,383	03/15/2023
031162-BM-1	AMGEN INC		12/16/2020	SINKING FUND REDEMPTION		15,390,381	15,000,000	14,958,000	14,990,884		399,497		399,497		15,390,381				646,945	11/15/2021
037411-BD-6	APACHE CORP		08/18/2020	TEN		5,000,000	5,000,000	4,929,921	4,976,599		4,695		4,695		4,981,294		18,706	18,706	143,281	01/15/2023
038222-AF-2	APPLIED MATLS INC		06/27/2020	VARIOUS		16,086,641	15,500,000	15,501,905	15,500,401		(136)		(136)		15,500,265		(265)	(265)	942,108	06/15/2021
039483-BB-7	ARCHER DANIELS MIDLA		06/30/2020	CALL at 102.775		14,902,375	14,500,000	14,635,390	14,519,199		(8,159)		(8,159)		14,511,040		(11,040)	(11,040)	941,783	03/01/2021
053332-AL-6	AUTOZONE INC		08/15/2020	CALL at 100.000		14,700,000	14,700,000	14,375,457	14,665,805		24,304		24,304		14,690,109		9,891	9,891	441,000	11/15/2020
05348E-AP-4	AVALONBAY CMNTYS INC		03/11/2020	CALL at 101.868		3,056,047	3,000,000	2,995,020	2,999,425		106		106		2,999,531		469	469	133,730	01/15/2021
053611-AF-6	AVERY DENNISON CORP		04/15/2020	MATURITY		13,139,000	13,139,000	13,785,043	13,164,097		(25,097)		(25,097)		13,139,000				353,111	04/15/2020
05463H-AA-9	AXIS SPECIALTY FINAN		06/01/2020	MATURITY		18,336,000	18,336,000	18,484,543	18,344,109		(8,109)		(8,109)		18,336,000				538,620	06/01/2020
05567Y-AA-7	BNSF RAILWAY CO 2005		10/01/2020	SINKING FUND REDEMPTION		468,767	468,767	457,795	468,841		(74)		(74)		468,767				11,650	04/01/2023
06048W-E4-8	BANK OF AMERICA CORP		05/13/2020	CALL at 100.000		5,000,000	5,000,000	4,975,000	4,975,091		548		548		4,975,640		24,360	24,360	81,250	11/13/2034

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
06048W-XD-7	BANK OF AMERICA CORP		08/28/2020	CALL at 100.000		5,000,000	5,000,000	4,996,250	5,034,741		(34,741)		(34,741)		5,000,000				200,000	08/28/2030
075887-AW-9	BECTON DICKINSON & C		09/29/2020	CALL at 101.244		14,133,984	14,000,000	13,104,280	13,907,124		57,765		57,765		13,964,889		35,111	35,111	441,627	11/12/2020
075896-AB-6	BED BATH & BEYOND IN		01/15/2020	SOUTHWEST SECURITIES		5,494,767	7,305,000	6,899,426	6,935,737		733		733		6,936,470		(1,441,703)	(1,441,703)	165,479	08/01/2034
084423-AR-3	BERKLEY W R CORP		09/15/2020	MATURITY		15,040,000	15,040,000	15,401,099	15,071,919		(31,919)		(31,919)		15,040,000				808,400	09/15/2020
10373Q-AF-7	BP CAP MKTS AMER INC		10/01/2020	MATURITY		2,000,000	2,000,000	1,989,020	1,999,048		952		952		2,000,000				90,000	10/01/2020
110122-BG-2	BRISTOL MYERS SQUIBB		07/15/2020	CONVERSION TAX FREE EXCHANGE		7,999,250	8,000,000	7,995,920	7,998,925		325		325		7,999,250				238,333	08/15/2022
110122-BH-0	BRISTOL MYERS SQUIBB		07/15/2020	CONVERSION TAX FREE EXCHANGE		5,761,556	5,805,000	5,730,812	5,750,736		10,820		10,820		5,761,556				188,904	08/15/2022
12326Q-AA-2	BUSINESS JET SEC LLC		12/15/2020	MBS PAYDOWN		877,510	877,510	903,722	880,061		(2,551)		(2,551)		877,510				22,253	07/15/2034
12327F-AA-5	BUSINESS JET SEC LLC		12/15/2020	MBS PAYDOWN		146,049	146,049	147,145			(572)		(572)		146,049				373	11/15/2035
12505B-AC-4	CBRE SVCS INC		12/28/2020	CALL at 117.327		12,760,457	10,876,000	11,609,626	11,432,984		(102,578)		(102,578)		11,330,406		(454,406)	(454,406)	2,618,813	03/15/2025
125509-BM-0	CIGNA CORPORATION		06/15/2020	MATURITY		2,000,000	2,000,000	1,989,480	1,999,405		595		595		2,000,000				51,250	06/15/2020
125509-BN-8	CIGNA CORPORATION		12/15/2020	MATURITY		7,690,000	7,690,000	7,654,574	7,686,163		3,837		3,837		7,690,000				336,438	12/15/2020
125523-AL-4	CIGNA CORP NEW		03/31/2020	CALL at 103.877		11,888,742	11,445,000	11,544,509	11,513,981		(8,797)		(8,797)		11,505,184		(60,184)	(60,184)	724,145	03/15/2021
125523-AU-4	CIGNA CORP NEW		07/13/2020	CONVERSION TAX FREE EXCHANGE		7,809,972	8,000,000	7,726,240	7,790,685		19,287		19,287		7,809,972				193,556	04/15/2025
125523-AY-6	CIGNA CORP NEW		07/13/2020	CONVERSION TAX FREE EXCHANGE		15,093,892	15,395,000	14,999,237	15,074,473		19,419		19,419		15,093,892				349,552	10/15/2027
12563L-AL-1	CLU FDG VI LLC		12/18/2020	MBS PAYDOWN		946,680	946,680	951,572	879,594		(691)		(691)		946,680				18,376	05/18/2044
12665U-AA-2	CVS PTC 2013		12/01/2020	VARIOUS		701,554	701,554	745,042	706,136		(1,269)		(1,269)		704,866		(3,312)	(3,312)	18,004	01/10/2036
12667F-4F-9	CWALT INC 2005-7CB		12/01/2020	VARIOUS		97,761	105,848	107,105	107,070		(1,223)		(1,223)		105,848		(8,086)	(8,086)	2,823	01/25/2035
134429-AW-9	CAMPBELL SOUP CO		01/22/2020	CALL at 103.022		22,561,723	21,900,000	21,791,865	21,883,429		731		731		21,884,160		15,840	15,840	912,508	04/15/2021
142339-AE-0	CARLISLE COS INC		03/29/2020	CALL at 103.345		31,003,545	30,000,000	29,865,000	29,983,907		4,119		4,119		29,988,026		11,974	11,974	1,447,712	12/15/2020
16162X-AH-0	CHASE MORTGAGE FIN T		12/01/2020	VARIOUS		15,498	16,368	16,200	16,352		16		16		16,368		(871)	(871)	304	11/25/2021
17275R-AH-5	CISCO SYS INC		01/15/2020	MATURITY		17,000,000	17,000,000	16,956,820	16,999,792		208		208		17,000,000				378,250	01/15/2020
17307G-L2-2	CITIGROUP MTG LN TR		12/01/2020	MBS PAYDOWN		173,578	211,249	199,899	210,249		1,000		1,000		211,249		(37,671)	(37,671)	5,335	11/25/2035
17326Y-CZ-7	CITIGROUP GLOBAL MKT		03/20/2020	CALL at 100.000		5,000,000	5,000,000	4,997,500	5,001,712		(3,941)		(3,941)		4,997,771		2,229	2,229	100,000	03/20/2031
17326Y-L7-9	CITIGROUP GLOBAL MKT		02/01/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				50,000	02/08/2029
17326Y-SU-1	CITIGROUP GLOBAL MKT		02/28/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				50,000	08/28/2027
178566-AC-9	CITY NATL CORP		09/15/2020	MATURITY		9,800,000	9,800,000	10,239,432	9,838,318		(38,318)		(38,318)		9,800,000				514,500	09/15/2020
19122T-AB-5	COCA COLA ENTERPRISE		02/06/2020	CALL at 104.516		3,135,488	3,000,000	2,989,980	2,998,096		107		107		2,998,202		1,798	1,798	193,613	09/01/2021
19260M-AA-4	COINSTAR FUNDING LLC		10/25/2020	MBS PAYDOWN		246,250	246,250	254,601	249,463		(3,213)		(3,213)		246,250				8,028	04/25/2047
20030N-BF-7	COMCAST CORP NEW		09/10/2020	CALL at 105.938		12,712,605	12,000,000	11,980,320	11,993,421		1,445		1,445		11,994,866		5,134	5,134	1,106,855	01/15/2023
205887-BR-2	CONAGRA BRANDS INC		12/23/2020	CALL at 105.879		5,198,659	4,910,000	4,725,139	4,835,394		22,884		22,884		4,858,277		51,723	51,723	510,373	01/25/2023
209111-EZ-2	CONSOLIDATED EDISON		06/15/2020	MATURITY		2,000,000	2,000,000	1,995,660	1,999,760		240		240		2,000,000				44,500	06/15/2020
216871-AE-3	COOPER US INC		12/15/2020	MATURITY		14,150,000	14,150,000	14,678,474	14,218,239		(68,239)		(68,239)		14,150,000				548,313	12/15/2020
219023-AF-5	CORN PRODS INTL INC		07/09/2020	CALL at 101.306		8,104,450	8,000,000	8,105,850	8,010,781		(6,722)		(6,722)		8,004,059		(4,059)	(4,059)	359,339	11/01/2020
22533A-BA-4	CREDIT AGRICOLE MTN BONDS		04/24/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				87,500	04/24/2031
25755T-AK-6	DOMINOS PIZZA MSTR		10/25/2020	MBS PAYDOWN		25,000	25,000	27,441			(5)		(5)		25,000				406	07/25/2048
26054L-D6-7	DOW CHEM CO SR INTER		12/15/2020	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				360,000	06/15/2025
26054L-E7-4	DOW CHEM CO SR INTER		12/15/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				195,000	06/15/2025
26442C-AJ-3	DUKE ENERGY CAROLINA		06/15/2020	MATURITY		2,000,000	2,000,000	1,995,300	1,999,741		259		259		2,000,000				43,000	06/15/2020
26875P-AE-1	EOG RES INC		06/01/2020	MATURITY		10,000,000	10,000,000	9,973,400	9,998,657		1,343		1,343		10,000,000				220,000	06/01/2020
26884L-AB-5	EQT CORP		03/02/2020	TEN		5,649,780	5,539,000	5,608,847	5,554,984		(1,439)		(1,439)		5,553,546		96,234	96,234	81,758	11/15/2021
277432-AK-6	EASTMAN CHEM CO		10/16/2020	CALL at 100.000		7,000,000	7,000,000	6,983,210	6,997,952		1,555		1,555		6,999,507		493	493	394,625	01/15/2021
278642-AC-7	EBAY INC		07/23/2020	CALL at 100.000		21,520,000	21,520,000	19,985,274	21,370,015		106,350		106,350		21,476,365		43,635	43,635	540,092	10/15/2020
28932M-AA-3	ELM ROAD GENERATING		08/11/2020	SINKING FUND REDEMPTION		444,141	444,141	444,141	444,141						444,141				17,426	02/11/2030
294752-AH-3	EQUITY ONE		09/02/2020	CALL at 107.247		8,129,285	7,580,000	7,280,438	7,468,111		24,889		24,889		7,493,000		87,000	87,000	775,895	11/15/2022
29717P-AJ-6	ESSEX PORTFOLIO L P		12/15/2020	CALL at 100.000		12,318,000	12,318,000	13,018,094	12,400,766		(82,766)		(82,766)		12,318,000				800,670	03/15/2021
30161M-AH-6	EXELON GENERATION CO		07/01/2020	CALL at 100.000		9,225,000	9,225,000	9,232,140	9,228,923		(7,057)		(7,057)		9,221,866		3,134	3,134	276,750	10/01/2020
3136B0-TE-6	FNMA REMIC TRUST		12/01/2020	MBS PAYDOWN		5,526,021	5,526,021	5,665,752			(62,618)		(62,618)		5,526,021				100,117	02/25/2048
3137FL-DC-5	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		8,946,403	8,946,403	9,318,238	9,111,772		(165,369)		(165,369)		8,946,403				321,090	07/15/2039
3137FL-RL-0	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		879,923	879,923	923,919	881,620		(1,697)		(1,697)		879,923				35,197	08/15/2039
3137FM-JM-5	FHLMC REMIC SERIES		12/01/2020	MBS PAYDOWN		1,261,207	1,261,207	1,327,223	1,263,239		(2,032)		(2,032)		1,261,207				50,448	10/15/2039
340711-AT-7	FLORIDA GAS TRANSMIS		07/15/2020	MATURITY		14,400,000	14,400,000	15,249,972	14,456,668		(56,668)		(56,668)		14,400,000				784,800	07/15/2020
362311-AG-7	GTE CALIF INC		01/17/2020	J.P. MORGAN		5,670,000	6,000,000	6,706,230	6,453,201		(2,937)		(2,937)		6,450,264		(780,264)	(780,264)	75,375	05/15/2027

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
362333-AH-9	GTE FLA INC		01/17/2020	J.P. MORGAN		4,757,880	5,116,000	5,959,081	5,683,213		(3,288)		(3,288)		5,679,925		(922,045)	(922,045)	166,705	02/01/2028
362341-6V-6	GSR MTG TR 2006-1F		12/01/2020	MBS PAYDOWN		89,876	94,316	93,250	94,224		91		91		94,316		(4,439)	(4,439)	3,162	02/25/2036
362341-7N-3	GSR MTG TR 2006-1F		12/01/2020	MBS PAYDOWN		194,997	209,606	210,916	209,574		31		31		209,606		(14,609)	(14,609)	7,618	02/25/2036
372917-AS-3	GENZYME CORP		06/15/2020	MATURITY		20,000,000	20,000,000	20,831,920	20,047,649		(47,649)		(47,649)		20,000,000				500,000	06/15/2020
38150A-5E-1	GOLDMAN SACHS GROUP		03/02/2020	CALL at 100.000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				197,778	11/30/2037
39121J-AE-0	GREAT RIV ENERGY		07/01/2020	SINKING FUND REDEMPTION		342,308	342,308	410,482			(982)		(982)		342,308				10,704	07/01/2038
402479-CA-5	GULF PWR CO		04/15/2020	MATURITY		15,000,000	15,000,000	14,997,600	14,999,916		84		84		15,000,000				356,250	04/15/2020
40414L-AG-4	HCP INC		07/09/2020	CALL at 105.512		8,440,933	8,000,000	7,736,720	7,922,673		15,070		15,070		7,937,744		62,256	62,256	677,533	08/01/2022
427866-AR-9	HERSHEY CO		12/01/2020	MATURITY		5,000,000	5,000,000	4,991,950	4,999,108		892		892		5,000,000				206,250	12/01/2020
428236-BF-9	HEWLETT PACKARD CO		07/22/2020	CALL at 101.252		5,062,611	5,000,000	4,975,950	4,997,399		1,575		1,575		4,998,975		1,025	1,025	182,924	12/01/2020
428236-BM-4	HEWLETT PACKARD CO		07/22/2020	CALL at 103.393		7,237,538	7,000,000	6,985,930	6,997,626		918		918		6,998,544		1,456	1,456	430,679	06/01/2021
437076-AT-9	HOME DEPOT INC		06/15/2020	CALL at 100.000		10,000,000	10,000,000	9,874,840	9,989,213		6,942		6,942		9,996,155		3,845	3,845	296,250	09/15/2020
45167R-AE-4	IDEX CORP		05/27/2020	CALL at 102.252		12,270,240	12,000,000	11,895,660	11,987,882		5,081		5,081		11,992,964		7,036	7,036	513,240	12/15/2020
45822P-AA-3	INTEGRYS ENERGY GROU		11/01/2020	MATURITY		10,500,000	10,500,000	10,417,630	10,491,581		8,419		8,419		10,500,000				437,850	11/01/2020
459902-AS-1	INTERNATIONAL GAME T		06/15/2020	MATURITY		895,000	895,000	905,982	895,635		(635)		(635)		895,000				24,613	06/15/2020
46619R-AA-4	JGWPT XXXV LLC		12/15/2020	MBS PAYDOWN		75,610	75,610	87,188			(76)		(76)		75,610				429	03/15/2058
46628Y-AS-9	JP MORGAN MTG TR		12/01/2020	MBS PAYDOWN		68,655	73,273	72,593	73,178		95		95		73,273		(4,618)	(4,618)	1,681	07/25/2036
46630W-AV-2	JP MORGAN MTG TR		12/01/2020	MBS PAYDOWN		20,573	20,574	20,330	20,527		47		47		20,574		(2)	(2)	414	06/25/2037
46630W-AX-8	JP MORGAN MTG TR		12/01/2020	MBS PAYDOWN		262,055	218,223	219,621	218,362		(139)		(139)		218,223		43,832	43,832	7,304	06/25/2037
47233J-AB-4	JEFFERIES GROUP LLC		05/26/2020	CALL at 100.000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				40,000	05/26/2026
487836-BD-9	KELLOGG CO		12/15/2020	MATURITY		20,000,000	20,000,000	19,827,400	19,980,336		19,664		19,664		20,000,000				800,000	12/15/2020
50540R-AJ-1	LABORATORY CORP AMER		08/17/2020	CALL at 100.000		19,000,000	19,000,000	18,829,360	18,981,597		12,925		12,925		18,994,522		5,478	5,478	663,944	11/15/2020
526602-AE-7	LEONARD WOOD FAMILY		07/15/2020	CALL at 100.000		119,804	119,804	125,195	124,998		(41)		(41)		124,957		(5,153)	(5,153)	5,346	07/15/2040
53117C-AN-2	LIBERTY PPTY LTD PAR		03/05/2020	CALL at 105.034		2,153,204	2,050,000	2,072,202	2,055,882		(449)		(449)		2,055,433		(5,433)	(5,433)	121,995	06/15/2022
53117C-AP-7	LIBERTY PPTY LTD PAR		03/05/2020	CALL at 105.152		5,257,577	5,000,000	4,652,750	4,855,779		6,951		6,951		4,862,731		137,270	137,270	295,077	06/15/2023
543190-AB-8	LONGTRAIN LEASING II		02/15/2020	MBS PAYDOWN		515,053	515,053	529,785	516,339		(1,286)		(1,286)		515,053				3,485	01/15/2045
55907R-AA-6	MAGELLAN MIDSTREAM H		06/19/2020	CALL at 102.344		14,315,901	13,988,000	13,980,172	13,987,261		281		281		13,987,542		458	458	853,034	02/01/2021
581557-AD-5	MCKESSON CORP		12/01/2020	CALL at 100.000		25,500,000	25,500,000	25,862,875	25,551,522		(51,808)		(51,808)		25,499,715		285	285	1,514,063	03/01/2021
617446-7P-8	MORGAN STANLEY		07/24/2020	MATURITY		5,000,000	5,000,000	5,211,600	5,016,190		(16,190)		(16,190)		5,000,000				275,000	07/24/2020
617600-KP-8	MORGAN STANLEY		01/31/2020	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				200,000	07/31/2035
61980A-AC-7	MOTIVA ENTERPRISES L		01/15/2020	MATURITY		600,000	600,000	598,824	599,994		6		6		600,000				17,250	01/15/2020
62875U-AH-8	NBC UNIVERSAL INC.		03/06/2020	CALL at 103.453		1,271,437	1,229,000	1,268,475	1,235,356		(897)		(897)		1,234,459		(5,459)	(5,459)	65,588	04/01/2021
629568-AV-8	NABORS INDS INC		09/15/2020	VARIOUS		10,000,000	10,000,000	9,761,250	9,978,241		65,368	43,609	21,759		10,000,000				500,000	09/15/2020
629568-AX-4	NABORS INDS INC		01/21/2020	TEN		15,803,760	15,456,000	16,032,967	15,580,263		(4,102)		(4,102)		15,576,161		227,599	227,599	252,180	09/15/2021
631005-BB-0	NARRAGANSETT ELEC CO		03/15/2020	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				45,340	03/15/2020
637417-AE-6	NATIONAL RETAIL PPTY		03/20/2020	CALL at 105.132		10,513,210	10,000,000	10,023,100	10,005,491		(634)		(634)		10,004,857		(4,857)	(4,857)	676,821	10/15/2022
63946B-AE-0	NBCUNIVERSAL MEDIA L		03/06/2020	CALL at 103.453		10,345,300	10,000,000	10,150,774	10,023,239		(2,219)		(2,219)		10,021,020		(21,020)	(21,020)	533,668	04/01/2021
674599-BY-0	OCCIDENTAL PETE CORP		07/13/2020	TEN		7,035,000	7,000,000	6,998,390	6,999,852		72		72		6,999,924		35,076	35,076	272,650	02/01/2021
674599-CE-3	OCCIDENTAL PETE CORP		12/18/2020	TEN		9,647,673	9,743,000	9,383,433	9,614,875		37,215		37,215		9,652,090		35,822	35,822	301,512	02/15/2023
682134-AC-5	OMNICOM GROUP INC		03/23/2020	CALL at 101.585		2,793,588	2,750,000	2,739,688	2,749,183		297		297		2,749,480		520	520	117,692	08/15/2020
693476-BL-6	PNC FUNDING CORP		08/11/2020	MATURITY		8,980,000	8,980,000	8,981,641	8,980,163		(163)		(163)		8,980,000				392,875	08/11/2020
69362B-AW-2	PSEG PWR LLC		04/15/2020	MATURITY		8,500,000	8,500,000	8,607,950	8,504,193		(4,193)		(4,193)		8,500,000				217,813	04/15/2020
694476-AC-6	PACIFIC LIFECORP		02/10/2020	MATURITY		2,332,000	2,332,000	2,595,050	2,335,714		(3,714)		(3,714)		2,332,000				69,960	02/10/2020
72925P-AD-7	PLUM CREEK TIMBERLAN		09/28/2020	CALL at 106.935		10,693,500	10,000,000	9,965,750	9,987,945		2,672		2,672		9,990,617		9,383	9,383	1,030,236	03/15/2023
74340X-AW-1	PROLOGIS		09/08/2020	CALL at 111.134		14,657,463	13,189,000	13,441,287	13,297,555		(108,555)		(108,555)		13,189,000				2,064,808	08/15/2023
74432Q-BP-9	PRUDENTIAL FINL INC		11/15/2020	MATURITY		4,700,000	4,700,000	4,664,186	4,696,189		3,811		3,811		4,700,000				211,500	11/15/2020
74834L-AP-5	QUEST DIAGNOSTICS IN		01/15/2020	CALL at 100.124		10,913,570	10,900,000	10,985,155	10,900,894		(431)		(431)		10,900,462		(462)	(462)	250,872	01/30/2020
74834L-AS-9	QUEST DIAGNOSTICS IN		11/18/2020	CALL at 101.605		11,430,563	11,250,000	11,542,333	11,300,930		(51,157)		(51,157)		11,249,773		227	227	778,345	04/01/2021
755111-BX-8	RAYTHEON CO		06/08/2020	CONVERSION TAX FREE EXCHANGE		21,390,061	21,585,000	20,897,676	21,357,251		32,810		32,810		21,390,061				262,318	12/15/2022
756109-AL-8	REALTY INCOME CORP		01/10/2020	CALL at 103.778		3,113,340	3,000,000	2,982,120	2,997,736		52		52		2,997,788		2,212	2,212	283,444	01/15/2021
759891-AA-2	RENRE NORTH AMER HLD		03/15/2020	MATURITY		11,000,000	11,000,000	10,994,237	10,999,894		106		106		11,000,000				316,250	03/15/2020
77340R-AK-3	ROCKIES EXPRESS PIPE		03/05/2020	CALL at 100.418		3,012,553	3,000,000	2,997,330	2,999,907		57		57		2,999,964		36	36	78,178	04/15/2020
779382-AR-1	ROWAN COS INC		02/26/2020	CONVERSION TAX FREE EXCHANGE		3,675,565	4,668,000	4,753,938	3,645,082		30,483		30,483		3,675,565				136,118	01/15/2024
78390X-AA-9	SAIC INC		09/02/2020	CALL at 100.000		17,567,000	17,567,000	17,754,439	17,588,616		(22,075)		(22,075)		17,566,542		458	458	588,470	12/01/2020
78412D-AN-9	SEMCO ENERGY INC		04/21/2020	MATURITY		2,500,000	2,500,000	2,498,250	2,499,933		67		67		2,500,000				64,375	04/21/2020

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
803111-AS-2	SARA LEE CORP		09/15/2020	MATURITY		16,163,000	16,163,000	16,215,638	16,167,958		(4,958)		(4,958)		16,163,000				662,683	09/15/2020
80589M-AD-4	SCANA CORP NEW		03/05/2020	CALL at 103.880		10,387,958	10,000,000	9,973,900	9,995,662		548		548		9,996,210		3,790	3,790	533,096	05/15/2021
808513-AD-7	SCHWAB CHARLES CORP		07/22/2020	MATURITY		15,000,000	15,000,000	15,335,950	15,025,780		(25,780)		(25,780)		15,000,000				667,500	07/22/2020
844895-AT-9	SOUTHWEST GAS HOLDIN		09/01/2020	CALL at 100.000		6,500,000	6,500,000	6,463,860	6,495,962		2,925		2,925		6,498,888		1,112	1,112	216,938	12/01/2020
854502-AD-3	STANLEY BLACK & DECK		12/02/2020	CALL at 104.853		22,019,167	21,000,000	21,291,570	21,090,989		(91,544)		(91,544)		20,999,445		555	555	1,680,609	11/01/2022
86765B-AG-4	SUNOCO LOGISTICS PAR		02/15/2020	MATURITY		500,000	500,000	498,360	499,974		26		26		500,000				13,750	02/15/2020
871503-AH-1	SYMANTEC CORP		09/15/2020	MATURITY		25,675,000	25,675,000	25,377,700	25,648,644		26,356		26,356		25,675,000				1,078,350	09/15/2020
874074-AA-5	TAL ADVANTAGE VI		09/20/2020	MBS PAYDOWN		4,043,138	4,006,270	4,034,440	4,033,269		(3,085)		(3,085)		4,030,184		12,955	12,955	128,963	04/20/2042
882384-AB-6	TEXAS EASTN TRANSMIS		10/01/2020	CALL at 100.000		20,750,000	20,750,000	21,077,760	20,775,478		(28,086)		(28,086)		20,747,392		2,608	2,608	713,281	12/01/2020
882440-AX-8	TEXAS GAS TRANSMISSI		11/03/2020	VARIOUS		35,000,000	35,000,000	34,669,600	34,956,333		33,671		33,671		34,990,004		9,996	9,996	1,977,500	02/01/2021
88315F-AB-7	TEXTAINER MARINE V		08/20/2020	MBS PAYDOWN		3,963,210	3,963,210	3,870,838	4,024,797		(61,587)		(61,587)		3,963,210				123,889	05/20/2042
88315F-AG-6	TEXTAINER MARINE V		09/20/2020	MBS PAYDOWN		7,109,236	7,109,236	7,132,862	7,211,350		(102,114)		(102,114)		7,109,236				244,301	06/20/2042
88315L-AA-6	TEXTAINER MARINE VII		09/20/2020	MBS PAYDOWN		8,980,000	8,980,000	9,060,919	9,055,534		(75,534)		(75,534)		8,980,000				269,411	07/20/2043
88315L-AC-2	TEXTAINER MARINE VII		12/20/2020	MBS PAYDOWN		215,200	215,200	218,321	212,543		2,657		2,657		215,200				4,616	04/20/2044
88642R-AA-7	TIDEWATER INC NEW		11/17/2020	TEN		830,749	826,616	851,414	826,616						826,616				73,201	08/01/2022
89233P-4C-7	TOYOTA MTR CRD CORP		06/17/2020	MATURITY		15,000,000	15,000,000	14,941,500	14,996,688		3,312		3,312		15,000,000				337,500	06/17/2020
89417E-AG-4	TRAVELERS COMPANIES		11/01/2020	MATURITY		32,075,000	32,075,000	31,281,015	31,992,670		82,330		82,330		32,075,000				1,250,925	11/01/2020
89656F-AC-0	TRINITY RAIL LEASE		11/15/2020	MBS PAYDOWN		88,616	88,616	88,215	88,583		33		33		88,616				2,734	07/15/2043
89679H-AE-5	TRITON CONTAIN FIN V		09/20/2020	MBS PAYDOWN		7,109,141	7,109,141	7,114,091	7,116,869		(27,308)		(27,308)		7,089,561		19,581	19,581	185,086	08/20/2042
89679H-AN-5	TRITON CONTAIN FIN V		09/20/2020	MBS PAYDOWN		4,250,000	4,250,000	4,269,590	4,250,000						4,250,000				128,319	06/22/2043
90265E-AJ-9	UDR INC MEDIUM TERM		12/30/2020	CALL at 111.530		17,610,587	15,790,000	15,681,821	15,735,632		11,260		11,260		15,746,892		43,108	43,108	2,707,130	07/01/2024
902748-AA-0	UIL HLDG CORP		10/01/2020	MATURITY		12,000,000	12,000,000	11,904,480	11,991,184		8,816		8,816		12,000,000				555,000	10/01/2020
90327Q-CX-5	USAA CAP CORP MTN BE		08/01/2020	MATURITY		3,000,000	3,000,000	2,965,620	2,987,380		12,620		12,620		3,000,000				73,500	08/01/2020
91324P-BM-3	UNITEDHEALTH GROUP I		10/15/2020	MATURITY		5,000,000	5,000,000	4,983,250	4,998,424		1,576		1,576		5,000,000				193,750	10/15/2020
918204-AV-0	V F CORP		03/04/2020	CALL at 103.390		5,169,500	5,000,000	4,984,500	4,997,038		302		302		4,997,339		2,661	2,661	258,458	09/01/2021
92343V-AX-2	VERIZON COMMUNICATIO		06/29/2020	CALL at 103.142		7,219,940	7,000,000	7,067,690	7,010,257		(3,994)		(3,994)		7,006,263		(6,263)	(6,263)	459,651	04/01/2021
925524-BG-4	VIACOM INC		05/18/2020	CALL at 103.247		20,649,400	20,000,000	19,664,000	19,952,457		15,248		15,248		19,967,705		32,295	32,295	1,291,900	03/01/2021
939653-AL-5	WASHINGTON REAL ESTA		04/02/2020	CALL at 100.000		21,700,000	21,700,000	21,943,838	21,761,917		(69,411)		(69,411)		21,692,506		7,494	7,494	540,059	10/01/2020
94973V-AS-6	ANTHEM INC		08/15/2020	MATURITY		5,000,000	5,000,000	4,992,750	4,999,455		545		545		5,000,000				217,500	08/15/2020
95001D-4D-9	WELLS FARGO & CO		08/31/2020	VARIOUS		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				131,250	05/30/2029
95709T-AD-2	WESTAR ENERGY INC		05/11/2020	CALL at 100.846		11,093,032	11,000,000	11,840,480	11,056,397		(37,765)		(37,765)		11,018,632		(18,632)	(18,632)	554,299	07/15/2020
962166-BW-3	WEYERHAEUSER CO		12/16/2020	CALL at 111.367		5,568,350	5,000,000	5,234,300	5,102,460		(102,460)		(102,460)		5,000,000				858,055	09/15/2023
06367W-KG-7	BANK OF MONTREAL	A	07/17/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/17/2031
067901-AL-2	BARRICK GOLD CORP	A	01/31/2020	CALL at 104.399		3,131,971	3,000,000	2,998,290	2,999,555		16		16		2,999,571		429	429	170,471	04/01/2022
56501R-AB-2	MANULIFE FINL CORP	A	09/17/2020	MATURITY		31,000,000	31,000,000	30,948,200	30,995,434		4,566		4,566		31,000,000				1,519,000	09/17/2020
78008S-EU-6	ROYAL BK OF CDA BD C	A	08/27/2020	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				310,000	08/27/2025
893526-DK-6	TRANSCANADA CORP	A	10/01/2020	MATURITY		4,053,000	4,053,000	3,891,285	4,038,137		14,863		14,863		4,053,000				154,014	10/01/2020
00507U-AS-0	ACTAVIS FUNDING SCS	D	05/12/2020	CONVERSION TAX FREE EXCHANGE		6,295,698	6,377,000	6,264,127	6,290,208		5,490		5,490		6,295,698				159,531	03/15/2025
01273P-AA-0	ALBEMARLE WODGINA PR	D	07/23/2020	CONVERSION TAX FREE EXCHANGE		4,969,637	4,953,000	4,970,682	4,970,527		(890)		(890)		4,969,637				112,970	11/15/2029
037389-AW-3	AON CORP	D	06/30/2020	CALL at 101.120		22,155,367	21,910,000	22,012,630	21,920,016		(6,682)		(6,682)		21,913,334		(3,334)	(3,334)	1,066,992	09/30/2020
05252A-AN-1	AUSTRALIA & NEW ZEAL	D	01/13/2020	MATURITY		10,000,000	10,000,000	10,056,000	10,000,239		(239)		(239)		10,000,000				255,000	01/13/2020
05541V-AA-4	BG ENERGY CAPITAL PL	D	12/09/2020	MATURITY		7,000,000	7,000,000	6,919,290	6,990,944		9,056		9,056		7,000,000				280,000	12/09/2020
067316-AC-3	BACARDI LTD	D	10/17/2020	CALL at 100.000		8,000,000	8,000,000	8,011,820	8,001,476		(1,663)		(1,663)		7,999,813		187	187	452,000	01/15/2021
06739G-AR-0	BARCLAYS BANK PLC	D	01/08/2020	MATURITY		15,000,000	15,000,000	15,278,100	15,000,745		(745)		(745)		15,000,000				384,375	01/08/2020
06747M-EC-6	BARCLAYS BANK PLC	D	02/19/2020	CALL at 100.000		10,000,000	10,000,000	9,995,000	10,010,518		(14,884)		(14,884)		9,995,634		4,366	4,366	195,000	02/19/2029
06747M-NW-2	BARCLAYS BANK PLC	D	10/26/2020	CALL at 100.000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				525,000	04/26/2029
06747M-RJ-7	BARCLAYS BANK PLC	D	05/28/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,000	05/28/2031
06747M-X6-8	BARCLAYS BANK PLC	D	06/03/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				90,000	06/03/2031
06747M-ZE-9	BARCLAYS BANK PLC	D	06/29/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				75,000	06/28/2027
06747N-6H-2	BARCLAYS BANK PLC	D	07/20/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				150,000	07/18/2031
06747N-7J-7	BARCLAYS BANK PLC	D	08/03/2020	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				300,000	08/01/2031
12805P-AJ-5	CAL FDG III LTD	D	10/25/2020	MBS PAYDOWN		9,625,000	9,625,000	9,804,742	9,790,844		(165,844)		(165,844)		9,625,000				333,185	09/25/2043
191241-AD-0	COCA COLA FEMSA S A	D	02/15/2020	MATURITY		7,000,000	7,000,000	6,973,070	6,999,596		404		404		7,000,000				161,875	02/15/2020
191241-AE-8	COCA COLA FEMSA S A	D	01/27/2020	CALL at 107.858		7,550,044	7,000,000	6,896,120	6,954,446		784		784		6,955,229		44,771	44,771	596,005	11/26/2023
22533A-BG-1	CREDIT AGRICOLE CORP	D	07/08/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,009,744						5,009,744		(9,744)	(9,744)	150,000	07/08/2031
22533A-BR-7	CREDIT AGRICOLE CORP	D	11/16/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				150,000	11/15/2031

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
22546Q-AD-9	CREDIT SUISSE NEW YO	D	01/14/2020	MATURITY		23,000,000	23,000,000	23,208,220	23,001,055		(1,055)		(1,055)		23,000,000				621,000	01/14/2020
22546V-2F-2	CREDIT SUISSE LONDON	D	01/30/2020	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				75,000	01/30/2025
22552F-2M-3	CREDIT SUISSE LONDON	D	03/16/2020	VARIOUS		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				187,500	03/14/2029
227170-AG-2	CRONOS CONTAINERS	D	10/18/2020	MBS PAYDOWN		1,305,555	1,305,555	1,287,017	1,288,492		17,063		17,063		1,305,555				32,170	11/18/2029
25243Y-AP-4	DIAGEO CAP PLC	D	07/15/2020	MATURITY		1,897,000	1,897,000	1,997,977	1,904,127		(7,127)		(7,127)		1,897,000				91,587	07/15/2020
37952U-AD-5	GLOBAL SC FIN II SRL	D	12/17/2020	MBS PAYDOWN		2,003,500	2,003,500	1,967,602	2,000,967		2,533		2,533		2,003,500				34,619	07/17/2029
37956A-AA-1	GLOBAL SC FIN IV	D	09/17/2020	MBS PAYDOWN		13,631,893	13,631,893	13,706,024	13,631,893						13,631,893				369,090	04/15/2037
478375-AD-0	JOHNSON CONTROLS INT	D	03/30/2020	MATURITY		2,000,000	2,000,000	1,990,860	1,999,733		267		267		2,000,000				50,000	03/30/2020
50066A-AA-1	KOREA GAS CORP GLBL	D	11/02/2020	MATURITY		15,000,000	15,000,000	14,925,150	14,992,458		7,542		7,542		15,000,000				637,500	11/02/2020
53947M-AB-2	LLOYDS TSB BANK PLC	D	01/13/2020	MATURITY		7,000,000	7,000,000	6,983,690	6,999,930		70		70		7,000,000				203,000	01/13/2020
55608J-AC-2	MACQUARIE GRP LTD SR	D	01/14/2020	MATURITY		13,000,000	13,000,000	12,843,330	12,999,572		428		428		13,000,000				390,000	01/14/2020
63250D-BY-6	NATIONAL AUSTRALIA B	D	12/10/2020	MATURITY		14,500,000	14,500,000	14,130,250	14,456,739		43,261		43,261		14,500,000				634,520	12/10/2020
65557C-AJ-2	NORDEA BK AB MTN 144	D	01/27/2020	MATURITY		10,600,000	10,600,000	10,691,432	10,600,975		(975)		(975)		10,600,000				258,428	01/27/2020
74977R-CA-0	RABOBANK NEDERLAND G	D	01/15/2020	MATURITY		4,310,000	4,310,000	4,270,860	4,309,809		191		191		4,310,000				102,363	01/15/2020
87938W-AM-5	TELEFONICA EMISIONES	D	04/27/2020	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				128,350	04/27/2020
90261X-GD-8	UBS AG STAMFORD BRH	D	08/04/2020	MATURITY		20,000,000	20,000,000	20,176,900	20,013,587		(13,587)		(13,587)		20,000,000				975,000	08/04/2020
928670-AB-4	VOLKSWAGEN INTERNATI	D	08/12/2020	MATURITY		30,350,000	30,350,000	30,792,341	30,386,452		(36,452)		(36,452)		30,350,000				1,214,000	08/12/2020
980888-AD-3	WOOLWORTHS GROUP LTD	D	09/22/2020	MATURITY		3,000,000	3,000,000	2,996,310	2,999,681		319		319		3,000,000				120,000	09/22/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,818,234,746	1,801,471,421	1,807,042,300	1,774,893,489		(678,987)	43,609	(722,596)		1,800,719,692		(2,691,816)	(2,691,816)	77,065,281	XXX
004548-AA-7	LOOKING GLASS I HOLDINGS T/L 1L (LAST OU		12/31/2020	VARIOUS		39,608	39,608	38,791	38,965		643		643		39,608				1,716	09/20/2024
000000-00-0	LOOKING GLASS I HOLDINGS DD T/L 1L (LAST		11/30/2020	VARIOUS		13,945	13,945	13,769	13,785		160		160		13,945				1,573	09/20/2024
000000-00-0	KEMBERTON HEALTHCARE R/C 1L 10/18		05/29/2020	VARIOUS		21,433	21,433	21,433	21,433						21,433				447	10/02/2023
000000-00-0	PRACTICEHWY.COM T/L 1L 9/18		12/31/2020	VARIOUS		11,651	11,651	11,423	11,481		171		171		11,651				846	09/27/2023
000000-00-0	PRACTICEHWY.COM DD T/L 1L 9/18		03/27/2020	CRESTLINE					(7,143)						(7,143)				849	03/31/2020
000000-00-0	SDG MGMT COMPANY DD T/L 1L 12/18		04/30/2020	VARIOUS		4,446,755	4,581,360	4,416,087	1,276,955		2,722		2,722		4,446,755				44,902	12/07/2023
000000-00-0	AMERICAN PHYSICIAN R/C 1/19		03/13/2020	VARIOUS		79,735	79,735	79,735	79,735						79,735				580	12/21/2021
000000-00-0	AMERICAN PHYSICIAN T/L A 1L 1/19		12/31/2020	VARIOUS		108,078	108,078	106,457	106,996		1,082		1,082		108,078				5,456	12/21/2021
000000-00-0	AMERICAN PHYSICIAN DD T/L B 1L 1/19		12/31/2020	VARIOUS		482,211	486,301	479,038	466,678		715		715		482,211				10,656	12/21/2021
000000-00-0	PURCHASING POWER T/L 1L 2/19		12/31/2020	SINKING FUND REDEMPTION		98,263	98,263	96,789	97,053		1,209		1,209		98,263				5,621	02/06/2024
000000-00-0	U.S. HOSPITALITY T/L A-3 1L 3/19		12/18/2020	SINKING FUND REDEMPTION		842,636	842,636	826,672	830,140		12,495		12,495		842,636				126,044	12/15/2022
000000-00-0	NATIONWIDE ENERGY DD T/L 1L 3/19		06/15/2020	SINKING FUND REDEMPTION															501	03/07/2024
000000-00-0	STUDIO MOVIE DD T/L 1L 3/19		10/22/2020	VARIOUS		4,428,985	4,428,985	4,428,985	4,428,985						4,428,985				42,473	12/15/2023
000000-00-0	PCF DD T/L 1L 4/19		12/16/2020	VARIOUS															2,066	04/04/2022
000000-00-0	MEDUSIND SOLUTIONS T/L 1L 4/19		12/31/2020	VARIOUS		45,281	45,281	44,402	44,530		750		750		45,281				2,729	04/08/2024
000000-00-0	MEDUSIND SOLUTIONS R/C 1L 4/19		10/04/2019	SINKING FUND REDEMPTION					(5,288)						(5,288)					04/08/2024
000000-00-0	STRATUS VIDEO T/L A 1L 5/19		02/14/2020	SINKING FUND REDEMPTION		1,857,521	1,857,521	1,816,569	1,820,900		36,621		36,621		2,340,113				92,717	05/17/2024
000000-00-0	STRATUS VIDEO R/C 1L 5/19		02/14/2020	SINKING FUND REDEMPTION		101,702	101,702	99,478	99,676		2,027		2,027		101,702				3,703	05/17/2024
000000-00-0	NTIVA DD T/L 1L 10/16		12/31/2020	SINKING FUND REDEMPTION		16,147	16,147	15,911	15,970		177		177		16,147				926	10/18/2021
000000-00-0	GAT - AIRLINE GROUND T/L 1L 7/19		09/30/2020	VARIOUS		1,054,655	1,071,657	1,049,080	1,051,216		3,439		3,439		1,054,655				88,548	07/18/2024
000000-00-0	GAT - AIRLINE GROUND R/C 1L 7/19		03/19/2020	VARIOUS		80,984	80,984	80,984	80,984						80,984				1,024	07/18/2024
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L 7/19		09/30/2020	VARIOUS		107,741	125,616	105,775	106,263		1,478		1,478		107,741				6,842	07/18/2024
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 8/1		12/31/2020	SINKING FUND REDEMPTION		1,072	1,072	1,051	1,053		19		19		1,072				105	10/02/2023
000000-00-0	CRUNCH HOLDINGS T/L 1L 6/19		12/31/2020	SINKING FUND REDEMPTION		13,698	13,698	13,630	13,634		64		64		13,698				882	06/27/2025
000000-00-0	CRUNCH HOLDINGS R/C 1L 6/19		12/29/2020	VARIOUS		43,835	43,835	43,616			219		219		43,835				1,406	06/27/2025
000000-00-0	CPF DENTAL DD T/L 1L 8/19		07/09/2020	SINKING FUND REDEMPTION															479	08/30/2024
000000-00-0	CPF DENTAL R/C 1L 8/19		05/29/2020	VARIOUS		19,829	19,829	19,829	19,829						19,829				855	08/30/2024

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
000000-00-0	GLOBAL HOLDINGS T/L 1L 9/19		09/30/2020	SINKING FUND REDEMPTION		49,575	49,575	48,707	48,770		805		805		49,575				1,973	09/15/2023
000000-00-0	U.S. HOSPITALITY T/L A-4 (ADD-ON) 9/19		12/18/2020	SINKING FUND REDEMPTION		2,288,473	2,288,473	2,244,863	2,247,876		40,597		40,597		2,288,473				333,001	12/15/2022
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 10/		12/31/2020	SINKING FUND REDEMPTION		714	714	701	701		13		13		714				70	10/02/2023
000000-00-0	IDS GROUP T/L 1L 10/19		09/30/2020	SINKING FUND REDEMPTION		16,807	16,807	16,471	16,484		323		323		16,807				579	10/08/2025
000000-00-0	IOFFICE R/C 1L 10/19		03/20/2020																186	10/18/2024
000000-00-0	AMERICAN PHYSICIAN T/L C 1L 10/19		12/31/2020	VARIOUS		20,760	20,760	20,553	20,571		190		190		20,760				1,048	12/21/2021
000000-00-0	LAVENDER LINGERIE T/L 1L (NOTE) 7/19		11/13/2020	SINKING FUND REDEMPTION		103,128	103,128	103,128	103,128						103,128				14,885	11/13/2020
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18		12/31/2020	VARIOUS		701,875	706,084	698,405	192,918		1,531		1,531		701,875				11,234	09/28/2023
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		12/31/2020	VARIOUS		3,313,355	3,344,552	3,303,340	3,313,662		(307)		(307)		3,313,355				915	09/28/2023
000000-00-0	VASA FITNESS DD T/L 1L 4/17		09/30/2020	VARIOUS		3,029,366	3,126,638	3,022,993	3,024,814		4,552		4,552		3,029,366				44,642	04/28/2022
000000-00-0	VASA FITNESS R/C 1L 4/17		04/20/2020	SINKING FUND REDEMPTION		7	7	6	6						7				26	04/28/2022
000000-00-0	USA DEBUSK T/L 1L 10/19		12/31/2020	VARIOUS		1,653,781	1,669,530	1,652,835	1,636,470		939		939		1,653,781				32,859	10/22/2024
000000-00-0	MB MEDICAL T/L 1L 12/19		12/14/2020	VARIOUS		2,644,000	2,644,000	2,577,900	2,577,900		58,148		58,148		2,636,048				351,130	12/13/2024
000000-00-0	NTIVA DD T/L C 1L (ADD-ON) 1/20		12/31/2020	SINKING FUND REDEMPTION		5,355	5,355	5,355							5,355				185	10/18/2021
000000-00-0	STUDIO MOVIE DD T/L 1L (DIP) 10/20		12/21/2020	SINKING FUND REDEMPTION															726	02/22/2021
48856@-AA-0	KEMBERTON HEALTHCARE T/L 1L 10/18		12/31/2020	SINKING FUND REDEMPTION		8,931	8,931	8,757	8,801		130		130		8,931				879	10/02/2023
74274L-AC-1	PRIORITY PAYMENTS T/L 1L 1/17		12/31/2020	VARIOUS		214,290	214,290	200,097			14,192		14,192		214,290				2,986	01/03/2023
74339R-AC-1	ABC FINANCIAL T/L 1L 1/18		12/31/2020	SINKING FUND REDEMPTION		3,641	3,641	3,060			581		581		3,641				28	01/02/2025
78433#-AA-7	SDG MGMT COMPANY T/L 1L 12/18		12/31/2020	SINKING FUND REDEMPTION		2,479	2,479	2,430	2,440		39		39		2,479				208	12/07/2023
000000-00-0	MAIN EVENT T/L 1L 4/19		12/31/2020	SINKING FUND REDEMPTION		6,983	6,983	6,859	6,622		110		110		6,983				444	04/04/2025
000000-00-0	MAIN EVENT DD T/L 1L 4/19		04/17/2020	VARIOUS															3,445	04/04/2025
000000-00-0	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19		09/30/2020	VARIOUS		629,480	638,888	626,569	627,602		1,878		1,878		629,480				50,327	07/18/2024
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/1		09/30/2020	VARIOUS		39,516	42,956	38,452	38,830		687		687		39,516				4,287	07/18/2024
000000-00-0	GAT - AIRLINE GROUND R/C 1L (CAD) 7/19		09/30/2020	VARIOUS		284,600	286,396	284,107	101,662		173		173		284,600				7,140	07/18/2024
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						28,932,881	29,269,524	28,675,092	24,583,087		188,572		188,572		29,395,090				1,307,149	XXX
8399997. Total - Bonds - Part 4						2,051,369,742	2,034,957,705	2,039,067,543	2,000,201,706		(378,419)	43,609	(422,028)		2,034,321,095		(2,696,014)	(2,696,014)	82,471,037	XXX
8399998. Total - Bonds - Part 5						98,920,768	99,046,772	100,006,726			(1,135,957)		(1,135,957)		98,355,806				2,003,292	XXX
8399999. Total - Bonds						2,150,290,510	2,134,004,477	2,139,074,269	2,000,201,706		(1,514,376)	43,609	(1,557,985)		2,132,676,901		(2,696,014)	(2,696,014)	84,474,329	XXX
81721M-30-7	SENIOR HSG PPTYS		01/02/2020	DIRECT	80,000.000	2,000,000	25.00	2,000,000	2,000,000						2,000,000					
842587-20-6	SOUTHERN CO		10/20/2020	CALL at 25.000	100,000.000	2,500,000	25.00	2,500,000	2,500,000						2,500,000				158,420	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,500,000	XXX	4,500,000	4,500,000						4,500,000				158,420	XXX
8999997. Total - Preferred Stocks - Part 4						4,500,000	XXX	4,500,000	4,500,000						4,500,000				158,420	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						4,500,000	XXX	4,500,000	4,500,000						4,500,000				158,420	XXX
56091A-0F-H	FEDERAL HOME LOAN BANK COMMON STK		12/28/2020	DIRECT	103,230.000	9,922,300		9,625,889	7,148,385						10,026,589		296,411	296,411	76	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						9,922,300	XXX	9,625,889	7,148,385						10,026,589		296,411	296,411	76	XXX
9799997. Total - Common Stocks - Part 4						9,922,300	XXX	9,625,889	7,148,385						10,026,589		296,411	296,411	76	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						9,922,300	XXX	9,625,889	7,148,385						10,026,589		296,411	296,411	76	XXX
9899999. Total - Preferred and Common Stocks						14,422,300	XXX	14,125,889	11,648,385						14,526,589		296,411	296,411	158,496	XXX
9999999 - Totals						2,164,712,810	XXX	2,153,200,158	2,011,850,091		(1,514,376)	43,609	(1,557,985)		2,147,203,490		(2,399,603)	(2,399,603)	84,632,825	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
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		06/16/2020	DIRECT	12/03/2020	VARIOUS	9,517,239	9,517,239	9,517,239	9,517,239									142,098	
00287Y-BW-8	ABBVIE INC		02/13/2020	VARIOUS	11/17/2020	CONVERSION TAX FREE EXCHANGE	10,073,000	10,477,164	10,448,461	10,448,461		(28,703)		(28,703)					479,922	69,330
00287Y-CH-0	ABBVIE INC		05/12/2020	CONVERSION TAX FREE EXCHANGE	11/17/2020	CONVERSION TAX FREE EXCHANGE	5,500,000	5,502,969	5,507,928	5,514,639		4,959		4,959					103,522	24,383
00287Y-DC-0	ABBVIE INC		05/12/2020	CONVERSION TAX FREE EXCHANGE	11/17/2020	CONVERSION TAX FREE EXCHANGE	6,377,000	6,295,231	6,274,955	6,243,851		(20,276)		(20,276)					162,897	38,368
75513E-AT-8	RAYTHEON TECHNOLOGIE		06/08/2020	CONVERSION TAX FREE EXCHANGE	12/08/2020	CONVERSION TAX FREE EXCHANGE	21,585,000	21,388,204	21,028,975	20,538,448		(359,228)		(359,228)					529,132	262,318
75513E-AX-9	RAYTHEON TECHNOLOGIE		09/28/2020	OPPENHEIMER & CO., INC.	12/08/2020	CONVERSION TAX FREE EXCHANGE	1,500,000	1,943,850	1,940,763	1,940,763		(3,087)		(3,087)					47,328	33,516
928668-AN-2	VOLKSWAGEN GROUP AME		06/09/2020	OPPENHEIMER & CO., INC.	11/13/2020	MATURITY	810,000	819,072	810,000	810,000		(9,072)		(9,072)					15,698	2,441
94106L-BJ-7	WASTE MGMT INC DEL		05/15/2020	FTN FINANCIAL	07/20/2020	CALL at 101.0000	5,000,000	5,770,750	5,050,000	5,000,000		(770,750)		(770,750)					152,778	68,889
06367W-WA-7	BANK OF MONTREAL	A	02/25/2020	FTN FINANCIAL	08/18/2020	CALL at 100.0000	7,720,000	7,720,000	7,720,000	7,720,000									100,360	5,018
92849T-AJ-7	VITERRA INC	A	06/04/2020	OPPENHEIMER & CO., INC.	08/01/2020	MATURITY	1,045,000	1,051,897	1,045,000	1,045,000		(6,897)		(6,897)					31,089	21,935
06747P-YQ-6	BARCLAYS BANK PLC	D	06/18/2020	SOUTHWEST SECURITIES	12/23/2020	CALL at 100.0000	20,000,000	20,000,000	20,000,000	20,000,000									65,000	
23248Q-AB-2	CVC CREDIT PARTNERS		01/07/2020	DIRECT	03/30/2020	VARIOUS	1,235,394	1,235,394	1,235,394	1,235,394										88,448
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							90,362,633	91,721,770	90,578,715	90,013,795		(1,193,054)		(1,193,054)					1,829,824	614,646
00213N-AF-9	APX GROUP T/L B 1L 2/20		12/31/2020	DIRECT	12/31/2020	VARIOUS	3,495,855	3,120,093	3,153,765	3,153,723		33,672		33,672					85,025	
000000-00-0	KEMBERTON HEALTHCARE R/C 1L 10/18		05/27/2020	VARIOUS	09/30/2020	VARIOUS	578,700	578,700	578,700	578,700									7,362	
000000-00-0	SDG MGMT COMPANY DD T/L 1L 12/18		03/31/2020	VARIOUS	04/30/2020	FREE DELIVER OF SECURITIES	2,280,763	2,280,764	2,280,764	2,280,764									6,755	
000000-00-0	AMERICAN PHYSICIAN R/C 1/19		03/13/2020	PURCHASE	03/31/2020	VARIOUS	271,097	271,098	271,098	271,098									1,560	
000000-00-0	STUDIO MOVIE DD T/L 1L 3/19		03/13/2020	PURCHASE	03/31/2020	FREE DELIVER OF SECURITIES	118,561	118,561	118,561	118,561									385	
000000-00-0	NTIVA DD T/L 1L 10/16		01/09/2020	PURCHASE	04/30/2020	SINKING FUND REDEMPTION	357,000	357,000	357,000	357,000									10,360	
000000-00-0	GAT - AIRLINE GROUND R/C 1L 7/19		07/01/2020	VARIOUS	09/30/2020	FREE DELIVER OF SECURITIES	498,932	498,932	498,932	498,932									9,428	
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18		04/30/2020	VARIOUS	06/30/2020	FREE DELIVER OF SECURITIES	275,940	275,941	275,941	275,941									3,387	
000000-00-0	VASA FITNESS DD T/L 1L 4/17		03/31/2020	PURCHASE	07/31/2020	FREE DELIVER OF SECURITIES	261,391	261,392	261,392	261,392									7,918	
000000-00-0	NTIVA DD T/L D 1L (ADD-ON) 9/20		09/10/2020	CRESTLINE	10/30/2020	CRESTLINE	198,000	198,000	198,000	198,000									3,311	
000000-00-0	MB MEDICAL T/L 1L (ADD-ON) 9/20		09/10/2020	CRESTLINE	12/14/2020	CRESTLINE													30,082	
42958Q-AH-9	HIGGINBOTHAM T/L 1L 12/17		06/17/2020	CRESTLINE	11/25/2020	SINKING FUND REDEMPTION	323,100	299,675	323,100	323,100		23,425		23,425					7,895	
000000-00-0	MAIN EVENT DD T/L 1L 4/19		01/21/2020	PURCHASE	01/21/2020	VARIOUS	24,800	24,800	24,800	24,800										
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							8,684,139	8,284,956	8,342,053	8,342,011		57,097		57,097					173,468	
8399998. Total - Bonds							99,046,772	100,006,726	98,920,768	98,355,806		(1,135,957)		(1,135,957)					2,003,292	614,646
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								100,006,726	98,920,768	98,355,806		(1,135,957)		(1,135,957)					2,003,292	614,646

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 Life Holding		00000		8BII	NO		3,224,799,618		10,100.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer								3,224,799,618		XXX	XXX
02146*-10-1	Alternative Benefit Management CS		00000		8BII	NO		9,956,731	9,956,731	690,000.000	100.0
03663#-10-8	Antac Inc CS		00000		8BII	NO		458,648,127		10,000.000	100.0
02861#-10-0	Amer Natl Reg Investment Adv CS		00000		8BII	NO		449,242	449,242	100,000.000	100.0
03524#-10-7	American Natl Fin Svs Co CS		00000		8BII	NO		250,067	250,067	100,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								469,304,167	10,656,040	XXX	XXX
1899999. Total Common Stocks								3,694,103,785	10,656,040	XXX	XXX
1999999 - Totals								3,694,103,785	10,656,040	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			100.0
000000-00-0	ANH2O, Inc.	ANTAC, LLC			100.0
02855#-10-8	American National Life Insurance Company of Texas	American National Holdings, Inc.			100.0
853581-10-6	Standard Life and Accident Insurance Company	American National Holdings, Inc.			100.0
36537*-10-6	Garden State Life Insurance Company	American National Holdings, Inc.			100.0
02856*-10-1	American National Property and Casualty Company	American National Holdings, Inc.			100.0
02855*-10-2	American National General Insurance Company	American National Holdings, Inc.			100.0
02855@-10-0	American National Insurance Service Company	American National Holdings, Inc.			100.0
03634#-10-4	American National Lloyds Insurance Company	American National Holdings, Inc.			100.0
69478#-10-4	Pacific Property and Casualty Company	American National Holdings, Inc.			100.0
000000-00-0	American National Life Insurance Company of New York	American National Holdings, Inc.			100.0
85381#-10-6	Standard Plus, Inc.	American National Holdings, Inc.			100.0
03634@-10-6	American National Administrators, Inc.	American National Holdings, Inc.			100.0
000000-00-0	Farm Family Casualty Insurance Company	American National Holdings, Inc.			100.0
91024#-10-7	United Farm Family Insurance Company	American National Holdings, Inc.			100.0
03635#-10-3	ANPAC Louisiana Insurance Company	American National Holdings, Inc.			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		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
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		
NTIVA DD T/L D 1L (ADD-ON) 9/20			09/10/2020	CRESTLINE	10/18/2021	197,010					197,010	197,010	55		10.000	9.907	MON	3,054	
NTIVA DD T/L E 1L (ADD-ON) 12/20			12/01/2020	CRESTLINE	10/18/2021	455,680					463,000	454,898	129		10.000	12.007	MON	3,858	
STUDIO MOVIE DD T/L 1L (DIP) 10/20			10/28/2020	VARIOUS	02/22/2021	142,963					147,795	136,925	37		9.131	34.417	FMAN	1,880	
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						795,653					807,805	788,833	221		XXX	XXX	XXX	8,792	
6599999. Subtotal - Unaffiliated Bank Loans						795,653					807,805	788,833	221		XXX	XXX	XXX	8,792	
7699999. Total - Issuer Obligations															XXX	XXX	XXX		
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						795,653					807,805	788,833	221		XXX	XXX	XXX	8,792	
8399999. Total Bonds						795,653					807,805	788,833	221		XXX	XXX	XXX	8,792	
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						795,653					XXX	788,833	221		XXX	XXX	XXX	8,792	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...$ 1B ...$ 1C ...$ 1D ...$ 1E ...$ 1F ...$ 1G ...$

2A ...$ 2B ...$ 2C ...$

3A ...$ 3B ...$ 3C ...$

4A ...$ 4B ...$ 4C ...$

5A ...$ 5B ...$ 5C ...$ 795,653

6 ...$

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
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
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			60,111		60,111	12,715						
S&P 500 INDEX DIGITAL_1YR 853SPB143	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/08/2020	01/08/2021		5,300,000	3,253.05		130,910		202,620		202,620	71,710						
S&P 500 INDEX CALLSPREAD_1YR 853SPB144	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2020	01/08/2021		13,200,000	3253.050/3394.232		324,720		569,343		569,343	244,623						
S&P 500 INDEX CALLSPREAD_1YR 853SPB145	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/08/2020	01/08/2021		6,300,000	3253.050/3729.947		342,090		876,017		876,017	533,927						
S&P 500 INDEX CLIQUET_1YR 853SPB146	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2020	01/08/2021		5,700,000	3,253.05		76,950					(76,950)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB151	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2020	01/15/2021		2,700,000	3316.810/3449.482		61,830		105,481		105,481	43,651						
S&P 500 INDEX DIGITAL_1YR 853SPB152	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	01/16/2020	01/15/2021		3,400,000	3,316.81		83,640		128,325		128,325	44,685						
S&P 500 INDEX CALLSPREAD_1YR 853SPB153	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	01/16/2020	01/15/2021		12,100,000	3316.810/3461.754		297,660		515,933		515,933	218,273						
S&P 500 INDEX CALLSPREAD_1YR 853SPB154	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2020	01/15/2021		4,000,000	3316.810/3805.044		212,400		503,878		503,878	291,478						
S&P 500 INDEX CLIQUET_1YR 853SPB155	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2020	01/15/2021		7,100,000	3,316.81		109,340					(109,340)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB158	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/24/2020	01/22/2021		2,500,000	3295.470/3427.288		57,000		96,300		96,300	39,300						
S&P 500 INDEX DIGITAL_1YR 853SPB159	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2020	01/22/2021		6,000,000	3,295.47		148,200		225,445		225,445	77,245						
S&P 500 INDEX CALLSPREAD_1YR 853SPB160	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/24/2020	01/22/2021		14,000,000	3295.470/3439.811		345,800		589,829		589,829	244,029						
S&P 500 INDEX CALLSPREAD_1YR 853SPB161	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	01/24/2020	01/22/2021		7,700,000	3295.470/3783.858		425,040		981,335		981,335	556,295						
S&P 500 INDEX CLIQUET_1YR 853SPB162	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2020	01/22/2021		6,400,000	3,295.47		81,920					(81,920)						
S&P 500 INDEX DIGITAL_1YR 853SPB166	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	01/31/2020	01/29/2021		4,900,000	3,225.52		118,580		184,390		184,390	65,810						
S&P 500 INDEX CALLSPREAD_1YR 853SPB167	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	01/31/2020	01/29/2021		14,100,000	3225.520/3366.152		345,450		590,656		590,656	245,206						
S&P 500 INDEX CALLSPREAD_1YR 853SPB168	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	01/31/2020	01/29/2021		7,700,000	3225.520/3706.767		434,280		1,029,594		1,029,594	595,314						

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)
S&P 500 INDEX CLIQUET_1YR 853SPB169	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/31/2020	01/29/2021		5,800,000	3,225.52		69,600					(69,600)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB172	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/03/2020	02/03/2021		25,800,000	3248.920/3557.567		1,158,420		2,259,231		2,259,231	1,100,811						
S&P 500 INDEX CALLSPREAD_1YR 853SPB173	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/03/2020	02/03/2021		3,700,000	3297.653/3508.833		115,440		222,373		222,373	106,933						
S&P 500 INDEX CALL_1YR 853SPB174	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/03/2020	02/03/2021		3,700,000	3,403.24		133,570		423,441		423,441	289,871						
S&P 500 INDEX DIGITAL_1YR 853SPB176	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/07/2020	02/05/2021		5,900,000	3,327.71		143,960		216,106		216,106	72,146						
S&P 500 INDEX CALLSPREAD_1YR 853SPB177	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/07/2020	02/05/2021		18,400,000	3327.710/3473.463		447,120		743,725		743,725	296,605						
S&P 500 INDEX CALLSPREAD_1YR 853SPB178	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/07/2020	02/05/2021		9,500,000	3327.710/3830.859		514,900		1,139,988		1,139,988	625,088						
S&P 500 INDEX CLIQUET_1YR 853SPB179	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/07/2020	02/05/2021		8,000,000	3,327.71		106,400					(106,400)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB183	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021		2,500,000	3380.160/3473.790		40,275		62,436		62,436	22,161						
S&P 500 INDEX CALLSPREAD_1YR 853SPB184	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021		2,500,000	3380.160/3515.366		55,925		89,302		89,302	33,377						
S&P 500 INDEX DIGITAL_1YR 853SPB185	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/14/2020	02/12/2021		7,000,000	3,380.16		171,500		248,898		248,898	77,398						
S&P 500 INDEX CALLSPREAD_1YR 853SPB186	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021		17,900,000	3380.160/3529.563		434,791		704,089		704,089	269,298						
S&P 500 INDEX CALLSPREAD_1YR 853SPB187	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/14/2020	02/12/2021		8,600,000	3380.160/3873.663		453,220		922,452		922,452	469,232						
S&P 500 INDEX CLIQUET_1YR 853SPB188	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2020	02/12/2021		7,300,000	3,380.16		96,360					(96,360)						
S&P 500 INDEX DIGITAL_1YR 853SPB192	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/24/2020	02/24/2021		5,600,000	3,225.89		136,640		202,567		202,567	65,927						
S&P 500 INDEX CALLSPREAD_1YR 853SPB193	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	02/24/2020	02/24/2021		16,200,000	3225.890/3368.796		401,760		660,276		660,276	258,516						
S&P 500 INDEX CALLSPREAD_1YR 853SPB194	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/24/2020	02/24/2021		6,400,000	3225.890/3708.160		375,616		812,982		812,982	437,366						
S&P 500 INDEX CLIQUET_1YR 853SPB195	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/24/2020	02/24/2021		4,600,000	3,225.89		58,880					(58,880)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB199	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	03/02/2020	03/02/2021		2,500,000	3090.230/3213.839		56,500		94,753		94,753	38,253						
S&P 500 INDEX DIGITAL_1YR 853SPB200	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/02/2020	03/02/2021		4,200,000	3,090.23		94,080		147,429		147,429	53,349						

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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 853SPB201	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	03/02/2020	03/02/2021		13,200,000	3090.230/3222.182		318,120		533,493		533,493	215,373						
S&P 500 INDEX CALLSPREAD_1YR 853SPB202	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/02/2020	03/02/2021		6,400,000	3090.230/3495.359		374,400		763,926		763,926	389,526						
S&P 500 INDEX CLIQUET_1YR 853SPB203	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/02/2020	03/02/2021		6,400,000	3,090.23		97,280					(97,280)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB204	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/02/2020	03/02/2021		21,300,000	3090.230/3383.801		1,001,100		1,875,227		1,875,227	874,127						
S&P 500 INDEX CALL_1YR 853SPB205	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/02/2020	03/02/2021		2,500,000	3,237.02		122,750		435,877		435,877	313,127						
S&P 500 INDEX DIGITAL_1YR 853SPB208	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/06/2020	03/05/2021		5,200,000	2,972.37		113,360		185,183		185,183	71,823						
S&P 500 INDEX CALLSPREAD_1YR 853SPB209	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2020	03/05/2021		18,700,000	2972.370/3098.695		443,190		763,964		763,964	320,774						
S&P 500 INDEX CALLSPREAD_1YR 853SPB210	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021		8,700,000	2972.370/3363.236		549,840		1,071,579		1,071,579	521,739						
S&P 500 INDEX CLIQUET_1YR 853SPB211	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021		5,300,000	2,972.37		56,710					(56,710)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB214	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/16/2020	03/16/2021		2,500,000	2386.130/2481.580		56,750		98,863		98,863	42,113						
S&P 500 INDEX DIGITAL_1YR 853SPB215	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2020	03/16/2021		6,200,000	2,386.13		133,300		225,135		225,135	91,835						
S&P 500 INDEX CALLSPREAD_1YR 853SPB216	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/16/2020	03/16/2021		21,800,000	2386.130/2487.300		523,200		913,699		913,699	390,499						
S&P 500 INDEX CALLSPREAD_1YR 853SPB217	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/16/2020	03/16/2021		11,400,000	2386.130/2699.910		764,940		1,478,174		1,478,174	713,234						
S&P 500 INDEX CLIQUET_1YR 853SPB218	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/16/2020	03/16/2021		7,100,000	2,386.13		69,580		658,715		658,715	589,135						
S&P 500 INDEX ASIAN_2YR 853SPB222	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/24/2020	03/24/2022		2,500,000	2447.330/2508.268		36,750		55,636		55,636	18,886						
S&P 500 INDEX CALLSPREAD_1YR 853SPB223	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2021		2,500,000	2447.330/2545.223		55,000		98,564		98,564	43,564						
S&P 500 INDEX DIGITAL_1YR 853SPB224	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/24/2020	03/24/2021		8,200,000	2,447.33		179,580		296,113		296,113	116,533						
S&P 500 INDEX CALLSPREAD_1YR 853SPB225	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2021		21,800,000	2447.330/2550.852		503,580		908,843		908,843	405,263						
S&P 500 INDEX CALLSPREAD_1YR 853SPB226	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2021		8,700,000	2447.330/2769.643		519,390		1,125,058		1,125,058	605,668						
S&P 500 INDEX CLIQUET_1YR 853SPB227	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/24/2020	03/24/2021		7,400,000	2,447.33		73,260		335,384		335,384	262,124						

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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 CALL_1YR 853SPB228	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	03/24/2020	03/24/2021		2,500,000	2,447.33		274,000		1,336,713		1,336,713	1,062,713						
S&P 500 INDEX CALLSPREAD_1YR 853SPB231	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021		2,500,000	2470.500/2551.285		45,750		80,398		80,398	34,648						
S&P 500 INDEX DIGITAL_1YR 853SPB232	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2020	04/01/2021		5,000,000	2,470.50		112,000		190,477		190,477	78,477						
S&P 500 INDEX CALLSPREAD_1YR 853SPB233	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021		17,300,000	2470.500/2578.707		411,740		744,970		744,970	333,230						
S&P 500 INDEX CALLSPREAD_1YR 853SPB234	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021		7,300,000	2470.500/2795.370		468,660		939,394		939,394	470,734						
S&P 500 INDEX CLIQUET_1YR 853SPB235	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2020	04/01/2021		5,900,000	2,470.50		70,210		161,035		161,035	90,825						
S&P 500 INDEX CALLSPREAD_1YR 853SPB236	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021		20,400,000	2470.500/2705.197		995,520		1,900,447		1,900,447	904,927						
S&P 500 INDEX CALLSPREAD_1YR 853SPB237	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021		2,500,000	2507.557/2668.140		84,000		159,405		159,405	75,405						
S&P 500 INDEX CALL_1YR 853SPB238	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	04/01/2020	04/01/2021		3,200,000	2,587.85		323,200		1,516,292		1,516,292	1,193,092						
S&P 500 INDEX CALLSPREAD_1YR 853SPB242	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2021		3,500,000	2749.980/2859.979		78,050		135,096		135,096	57,046						
S&P 500 INDEX DIGITAL_1YR 853SPB243	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2021		7,800,000	2,749.98		184,080		300,473		300,473	116,393						
S&P 500 INDEX CALLSPREAD_1YR 853SPB244	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2021		21,800,000	2749.980/2872.629		538,460		937,400		937,400	398,940						
S&P 500 INDEX CALLSPREAD_1YR 853SPB245	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	04/08/2020	04/08/2021		11,500,000	2749.980/3116.552		732,550		1,451,391		1,451,391	718,841						
S&P 500 INDEX CLIQUET_1YR 853SPB246	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2020	04/08/2021		9,100,000	2,749.98		101,010		413,470		413,470	312,460						
S&P 500 INDEX CALLSPREAD_1YR 853SPB249	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/16/2020	04/16/2021		2,700,000	2799.550/2911.532		60,318		103,035		103,035	42,717						
S&P 500 INDEX DIGITAL_1YR 853SPB250	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/16/2020	04/16/2021		8,300,000	2,799.55		186,750		303,706		303,706	116,956						
S&P 500 INDEX CALLSPREAD_1YR 853SPB251	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/16/2020	04/16/2021		19,000,000	2799.550/2918.810		449,730		771,860		771,860	322,130						
S&P 500 INDEX CALLSPREAD_1YR 853SPB252	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	04/16/2020	04/16/2021		11,500,000	2799.550/3092.382		600,300		1,131,071		1,131,071	530,771						
S&P 500 INDEX CLIQUET_1YR 853SPB253	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2020	04/16/2021		6,600,000	2,799.55		71,280		481,954		481,954	410,674						
S&P 500 INDEX CALLSPREAD_1YR 853SPB257	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021		2,500,000	2836.740/2950.209		56,000		94,513		94,513	38,513						

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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 DIGITAL_1YR 853SPB258	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/24/2020	04/23/2021		9,700,000	2,836.74		219,220		349,047		349,047	129,827						
S&P 500 INDEX CALLSPREAD_1YR 853SPB259	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021		27,900,000	2836.740/2957.585		666,810		1,122,838		1,122,838	456,028						
S&P 500 INDEX CALLSPREAD_1YR 853SPB260	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021		14,900,000	2836.740/3133.179		798,640		1,446,033		1,446,033	647,393						
S&P 500 INDEX CLIQUET_1YR 853SPB261	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2020	04/23/2021		9,300,000	2,836.74		97,650		363,214		363,214	265,564						
S&P 500 INDEX CALLSPREAD_1YR 853SPB265	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2020	04/30/2021		2,500,000	2830.710/2911.385		41,575		67,218		67,218	25,643						
S&P 500 INDEX CALLSPREAD_1YR 853SPB266	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2020	04/30/2021		2,500,000	2830.710/2943.938		56,950		94,158		94,158	37,208						
S&P 500 INDEX DIGITAL_1YR 853SPB267	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/01/2020	04/30/2021		6,900,000	2,830.71		146,280		229,310		229,310	83,030						
S&P 500 INDEX CALLSPREAD_1YR 853SPB268	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2020	04/30/2021		20,700,000	2830.710/2949.033		489,141		814,458		814,458	325,317						
S&P 500 INDEX CALLSPREAD_1YR 853SPB269	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/01/2020	04/30/2021		9,600,000	2830.710/3154.260		559,680		1,012,050		1,012,050	452,370						
S&P 500 INDEX CLIQUET_1YR 853SPB270	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2020	04/30/2021		6,500,000	2,830.71		79,950		124,206		124,206	44,256						
S&P 500 INDEX CALL_1YR 853SPB271	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/01/2020	04/30/2021		2,500,000	2,830.71		268,500		828,950		828,950	560,450						
S&P 500 INDEX CALLSPREAD_1YR 853SPB272	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2020	04/30/2021		19,000,000	2830.710/3099.627		948,480		1,674,989		1,674,989	726,509						
S&P 500 INDEX CALL_1YR 853SPB273	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/01/2020	04/30/2021		3,800,000	2,979.32		301,340		1,072,574		1,072,574	771,234						
S&P 500 INDEX CALLSPREAD_1YR 853SPB274	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/01/2020	04/30/2021		2,500,000	2830.710/3170.395		151,250		276,188		276,188	124,938						
S&P 500 INDEX DIGITAL_1YR 853SPB277	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/08/2020	05/07/2021		6,300,000	2,929.80		130,410		197,359		197,359	66,949						
S&P 500 INDEX CALLSPREAD_1YR 853SPB278	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2020	05/07/2021		22,800,000	2929.800/3052.558		542,640		879,328		879,328	336,688						
S&P 500 INDEX CALLSPREAD_1YR 853SPB279	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/08/2020	05/07/2021		8,900,000	2929.800/3264.969		501,070		913,750		913,750	412,680						
S&P 500 INDEX CLIQUET_1YR 853SPB280	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/08/2020	05/07/2021		8,500,000	2,929.80		121,550		407,345		407,345	285,795						
S&P 500 INDEX CALLSPREAD_1YR 853SPB283	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/15/2020	05/14/2021		2,800,000	2863.700/2978.248		64,960		104,056		104,056	39,096						
S&P 500 INDEX DIGITAL_1YR 853SPB284	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/15/2020	05/14/2021		7,200,000	2,863.70		151,200		227,852		227,852	76,652						

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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 853SPB285	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	05/15/2020	05/14/2021		22,200,000	2863.700/2982.543		530,580		855,686		855,686	325,106						
S&P 500 INDEX CALLSPREAD_1YR 853SPB286	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	05/15/2020	05/14/2021		11,800,000	2863.700/3197.034		697,380		1,244,165		1,244,165	546,785						
S&P 500 INDEX CLIQUET_1YR 853SPB287	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	05/15/2020	05/14/2021		5,500,000	2,863.70		74,250		405,977		405,977	331,727						
S&P 500 INDEX CALLSPREAD_1YR 853SPB292	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	05/26/2020	05/26/2021		2,500,000	2991.770/3111.440		58,000		89,378		89,378	31,378						
S&P 500 INDEX DIGITAL_1YR 853SPB293	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	05/26/2020	05/26/2021		7,300,000	2,991.77		156,220		225,050		225,050	68,830						
S&P 500 INDEX CALLSPREAD_1YR 853SPB294	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	05/26/2020	05/26/2021		22,100,000	2991.770/3116.826		530,842		825,108		825,108	294,266						
S&P 500 INDEX CALLSPREAD_1YR 853SPB295	Multiple	N/A	EQ/IDX	Natixis ... KX1WK48MPD4Y2NCUIZ63	05/26/2020	05/26/2021		9,000,000	2991.770/3338.516		519,300		908,820		908,820	389,520						
S&P 500 INDEX CLIQUET_1YR 853SPB296	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	05/26/2020	05/26/2021		6,400,000	2,991.77		94,080		200,089		200,089	106,009						
S&P 500 INDEX CALLSPREAD_1YR 853SPB299	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	06/01/2020	06/01/2021		2,500,000	3055.730/3177.959		57,475		87,534		87,534	30,059						
S&P 500 INDEX DIGITAL_1YR 853SPB300	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	06/01/2020	06/01/2021		6,000,000	3,055.73		127,200		178,643		178,643	51,443						
S&P 500 INDEX CALLSPREAD_1YR 853SPB301	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	06/01/2020	06/01/2021		20,400,000	3055.730/3184.681		494,292		752,880		752,880	258,588						
S&P 500 INDEX CALLSPREAD_1YR 853SPB302	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	06/01/2020	06/01/2021		7,200,000	3055.730/3386.971		393,840		668,110		668,110	274,270						
S&P 500 INDEX CLIQUET_1YR 853SPB303	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	06/01/2020	06/01/2021		6,700,000	3,055.73		99,160		105,729		105,729	6,569						
S&P 500 INDEX CALLSPREAD_1YR 853SPB304	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	06/01/2020	06/01/2021		22,000,000	3055.730/3346.024		1,083,720		1,798,649		1,798,649	714,929						
S&P 500 INDEX DIGITAL_1YR 853SPB305	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	06/01/2020	06/01/2021		2,500,000	3,055.73		115,750		166,644		166,644	50,894						
S&P 500 INDEX CALLSPREAD_1YR 853SPB306	Multiple	N/A	EQ/IDX	Natixis ... KX1WK48MPD4Y2NCUIZ63	06/01/2020	06/01/2021		3,100,000	3,246.71		169,260		581,468		581,468	412,208						
S&P 500 INDEX DIGITAL_1YR 853SPB309	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	06/08/2020	06/08/2021		4,600,000	3,232.39		96,140		129,251		129,251	33,111						
S&P 500 INDEX CALLSPREAD_1YR 853SPB310	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	06/08/2020	06/08/2021		18,500,000	3232.390/3367.503		439,930		648,228		648,228	208,298						
S&P 500 INDEX CALLSPREAD_1YR 853SPB311	Multiple	N/A	EQ/IDX	Natixis ... KX1WK48MPD4Y2NCUIZ63	06/08/2020	06/08/2021		7,400,000	3232.390/3581.811		389,240		641,265		641,265	252,025						

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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 853SPB312	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/08/2020	06/08/2021		4,000,000	3,232.39		60,400		149,698		149,698	89,298						
S&P 500 INDEX CALLSPREAD_1YR 853SPB316	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2020	06/16/2021		2,700,000	3124.740/3249.729		62,100		92,342		92,342	30,242						
S&P 500 INDEX DIGITAL_1YR 853SPB317	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2020	06/16/2021		6,500,000	3,124.74		135,200		186,653		186,653	51,453						
S&P 500 INDEX CALLSPREAD_1YR 853SPB318	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2020	06/16/2021		17,400,000	3124.740/3257.229		420,906		630,386		630,386	209,480						
S&P 500 INDEX CALLSPREAD_1YR 853SPB319	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/16/2020	06/16/2021		8,000,000	3124.740/3462.211		436,000		718,485		718,485	282,485						
S&P 500 INDEX CLIQUET_1YR 853SPB320	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2020	06/16/2021		4,000,000	3,124.74		60,400		273,480		273,480	213,080						
S&P 500 INDEX CALLSPREAD_1YR 853SPB324	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2020	06/24/2021		2,500,000	3050.330/3172.343		58,350		86,349		86,349	27,999						
S&P 500 INDEX CALLSPREAD_1YR 853SPB325	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/24/2020	06/24/2021		6,600,000	3050.330/3151.906		136,620		190,308		190,308	53,688						
S&P 500 INDEX CALLSPREAD_1YR 853SPB326	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2020	06/24/2021		25,600,000	3050.330/3178.138		621,824		925,471		925,471	303,647						
S&P 500 INDEX CALLSPREAD_1YR 853SPB327	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2020	06/24/2021		8,800,000	3050.330/3379.765		486,640		803,940		803,940	317,300						
S&P 500 INDEX CLIQUET_1YR 853SPB328	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/24/2020	06/24/2021		8,100,000	3,050.33		114,210		242,423		242,423	128,213						
S&P 500 INDEX CALLSPREAD_1YR 853SPB332	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2020	07/01/2021		2,500,000	3115.860/3203.415		41,850		59,709		59,709	17,859						
S&P 500 INDEX DIGITAL_1YR 853SPB333	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/01/2020	07/01/2021		7,000,000	3,115.86		151,900		209,243		209,243	57,343						
S&P 500 INDEX CALLSPREAD_1YR 853SPB334	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2020	07/01/2021		18,200,000	3115.860/3250.153		453,908		665,360		665,360	211,452						
S&P 500 INDEX CALLSPREAD_1YR 853SPB335	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2020	07/01/2021		6,900,000	3115.860/3451.749		379,500		615,357		615,357	235,857						
S&P 500 INDEX CLIQUET_1YR 853SPB336	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2020	07/01/2021		5,000,000	3,115.86		75,000		68,757		68,757	(6,243)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB340	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/06/2020	07/06/2021		22,400,000	3179.720/3481.793		1,104,320		1,732,951		1,732,951	628,631						
S&P 500 INDEX CALLSPREAD_1YR 853SPB341	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/06/2020	07/06/2021		2,500,000	3227.415/3434.097		85,250		132,660		132,660	47,410						
S&P 500 INDEX CALL_1YR 853SPB342	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2020	07/06/2021		4,700,000	3,426.15		205,860		652,988		652,988	447,128						
S&P 500 INDEX CALLSPREAD_1YR 853SPB343	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/08/2020	07/08/2021		2,600,000	3169.940/3296.737		60,580		87,125		87,125	26,545						

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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 DIGITAL_1YR 853SPB344	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2021		5,400,000	3,169.94		123,120		165,521		165,521	42,401						
S&P 500 INDEX CALLSPREAD_1YR 853SPB345	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/08/2020	07/08/2021		12,800,000	3169.940/3310.051		326,400		473,285		473,285	146,885						
S&P 500 INDEX CALLSPREAD_1YR 853SPB346	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/08/2020	07/08/2021		4,300,000	3169.940/3514.195		238,650		377,818		377,818	139,168						
S&P 500 INDEX CLIQUET_1YR 853SPB347	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/08/2020	07/08/2021		3,900,000	3,169.94		58,890		201,265		201,265	142,375						
S&P 500 INDEX CALLSPREAD_1YR 853SPB350	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2020	07/16/2021		2,500,000	3215.570/3344.192		58,250		82,541		82,541	24,291						
S&P 500 INDEX DIGITAL_1YR 853SPB351	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2020	07/16/2021		7,700,000	3,215.57		171,710		230,497		230,497	58,787						
S&P 500 INDEX CALLSPREAD_1YR 853SPB352	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/16/2020	07/16/2021		23,400,000	3215.570/3356.733		589,680		846,331		846,331	256,651						
S&P 500 INDEX CALLSPREAD_1YR 853SPB353	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2020	07/16/2021		6,800,000	3215.570/3561.886		369,240		579,459		579,459	210,219						
S&P 500 INDEX CLIQUET_1YR 853SPB354	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2020	07/16/2021		6,900,000	3,215.57		100,050		371,792		371,792	271,742						
S&P 500 INDEX DIGITAL_1YR 853SPB357	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/24/2020	07/23/2021		7,100,000	3,215.63		159,040		212,311		212,311	53,271						
S&P 500 INDEX CALLSPREAD_1YR 853SPB358	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/24/2020	07/23/2021		21,900,000	3215.630/3357.117		556,260		790,522		790,522	234,262						
S&P 500 INDEX CALLSPREAD_1YR 853SPB359	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	07/24/2020	07/23/2021		6,800,000	3215.630/3561.310		367,200		576,045		576,045	208,844						
S&P 500 INDEX CLIQUET_1YR 853SPB360	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/24/2020	07/23/2021		8,500,000	3,215.63		113,050		217,136		217,136	104,086						
S&P 500 INDEX CALLSPREAD_1YR 853SPB363	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/31/2020	07/30/2021		2,500,000	3271.120/3401.964		58,000		80,391		80,391	22,391						
S&P 500 INDEX DIGITAL_1YR 853SPB364	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/31/2020	07/30/2021		7,500,000	3,271.12		168,000		219,736		219,736	51,736						
S&P 500 INDEX CALLSPREAD_1YR 853SPB365	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/31/2020	07/30/2021		20,200,000	3271.120/3412.432		502,778		700,050		700,050	197,272						
S&P 500 INDEX CALLSPREAD_1YR 853SPB366	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/31/2020	07/30/2021		7,500,000	3271.120/3619.167		402,450		611,293		611,293	208,843						
S&P 500 INDEX CLIQUET_1YR 853SPB367	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/31/2020	07/30/2021		7,000,000	3,271.12		99,400		72,948		72,948	(26,452)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB368	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/31/2020	07/30/2021		22,800,000	3271.120/3581.876		1,122,672		1,674,044		1,674,044	551,372						
S&P 500 INDEX CALL_1YR 853SPB369	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	07/31/2020	07/30/2021		3,500,000	3,524.63		161,000		404,494		404,494	243,494						

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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 DIGITAL_1YR 853SPB374	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/07/2020	08/06/2021		6,300,000	3,351.28		140,490		180,306		180,306	39,816						
S&P 500 INDEX CALLSPREAD_1YR 853SPB375	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2020	08/06/2021		16,800,000	3351.280/3498.740		419,832		570,857		570,857	151,025						
S&P 500 INDEX CALLSPREAD_1YR 853SPB376	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021		7,000,000	3351.280/3711.540		366,450		550,955		550,955	184,505						
S&P 500 INDEX CLIQUET_1YR 853SPB377	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021		4,600,000	3,351.28		69,460		161,046		161,046	91,586						
S&P 500 INDEX CALLSPREAD_1YR 853SPB380	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/17/2020	08/17/2021		2,500,000	3381.990/3517.269		57,500		75,910		75,910	18,410						
S&P 500 INDEX DIGITAL_1YR 853SPB381	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021		6,400,000	3,381.99		144,000		178,690		178,690	34,690						
S&P 500 INDEX CALLSPREAD_1YR 853SPB382	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2020	08/17/2021		24,200,000	3381.990/3530.121		602,338		802,240		802,240	199,902						
S&P 500 INDEX CALLSPREAD_1YR 853SPB383	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/17/2020	08/17/2021		6,900,000	3381.990/3744.539		357,972		529,478		529,478	171,506						
S&P 500 INDEX CLIQUET_1YR 853SPB384	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021		7,100,000	3,381.99		104,370		272,657		272,657	168,287						
S&P 500 INDEX CALLSPREAD_1YR 853SPB388	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/24/2020	08/24/2021		2,500,000	3431.280/3568.531		58,000		73,835		73,835	15,835						
S&P 500 INDEX DIGITAL_1YR 853SPB389	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/24/2020	08/24/2021		6,300,000	3,431.28		143,010		172,010		172,010	29,000						
S&P 500 INDEX CALLSPREAD_1YR 853SPB390	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2020	08/24/2021		24,000,000	3431.280/3581.226		599,760		771,840		771,840	172,080						
S&P 500 INDEX CALLSPREAD_1YR 853SPB391	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2020	08/24/2021		7,900,000	3431.280/3800.485		411,590		585,734		585,734	174,144						
S&P 500 INDEX CLIQUET_1YR 853SPB392	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2020	08/24/2021		7,100,000	3,431.28		102,950		133,495		133,495	30,545						
S&P 500 INDEX CALLSPREAD_1YR 853SPB395	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/01/2020	09/01/2021		2,500,000	3526.650/3667.716		57,250		70,312		70,312	13,062						
S&P 500 INDEX DIGITAL_1YR 853SPB396	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	09/01/2020	09/01/2021		7,200,000	3,526.65		162,720		190,785		190,785	28,065						
S&P 500 INDEX CALLSPREAD_1YR 853SPB397	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/01/2020	09/01/2021		24,300,000	3526.650/3684.996		614,790		763,683		763,683	148,893						
S&P 500 INDEX CALLSPREAD_1YR 853SPB398	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/01/2020	09/01/2021		5,700,000	3526.650/3910.702		300,561		394,455		394,455	93,894						
S&P 500 INDEX CLIQUET_1YR 853SPB399	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/01/2020	09/01/2021		7,800,000	3,526.65		121,680		61,707		61,707	(59,973)						

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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 853SPB400	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/01/2020	09/01/2021		22,000,000	3526.650/3861.681		1,049,400		1,358,530		1,358,530	309,130						
S&P 500 INDEX CALLSPREAD_1YR 853SPB401	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/01/2020	09/01/2021		2,500,000	3579.549/3808.782		82,500		106,293		106,293	23,793						
S&P 500 INDEX CALL_1YR 853SPB402	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/01/2020	09/01/2021		4,200,000	3,799.97		193,200		249,344		249,344	56,144						
S&P 500 INDEX CALLSPREAD_1YR 853SPB406	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	09/08/2020	09/08/2021		2,500,000	3331.840/3445.788		49,250		65,906		65,906	16,656						
S&P 500 INDEX DIGITAL_1YR 853SPB407	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021		4,800,000	3,331.84		106,080		135,878		135,878	29,798						
S&P 500 INDEX CALLSPREAD_1YR 853SPB408	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021		18,400,000	3331.840/3481.106		463,496		630,714		630,714	167,218						
S&P 500 INDEX CALLSPREAD_1YR 853SPB409	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021		5,100,000	3331.840/3692.678		273,819		402,985		402,985	129,166						
S&P 500 INDEX CLIQUET_1YR 853SPB410	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021		3,700,000	3,331.84		61,050		194,756		194,756	133,706						
S&P 500 INDEX DIGITAL_1YR 853SPB413	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/16/2020	09/16/2021		7,100,000	3,385.49		156,200		195,461		195,461	39,261						
S&P 500 INDEX CALLSPREAD_1YR 853SPB414	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2020	09/16/2021		30,400,000	3385.490/3536.140		754,224		1,006,977		1,006,977	252,753						
S&P 500 INDEX CALLSPREAD_1YR 853SPB415	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2020	09/16/2021		6,100,000	3385.490/3750.780		316,834		464,945		464,945	148,111						
S&P 500 INDEX CLIQUET_1YR 853SPB416	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2020	09/16/2021		6,000,000	3,385.49		83,400		266,089		266,089	182,689						
S&P 500 INDEX CALLSPREAD_1YR 853SPB419	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/24/2020	09/24/2021		3,100,000	3246.590/3376.453		70,060		97,648		97,648	27,588						
S&P 500 INDEX DIGITAL_1YR 853SPB420	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021		5,500,000	3,246.59		119,900		161,865		161,865	41,965						
S&P 500 INDEX CALLSPREAD_1YR 853SPB421	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2020	09/24/2021		25,900,000	3246.590/3391.063		644,651		905,168		905,168	260,517						
S&P 500 INDEX CALLSPREAD_1YR 853SPB422	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021		5,900,000	3246.590/3597.871		313,290		480,595		480,595	167,305						
S&P 500 INDEX CLIQUET_1YR 853SPB423	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2020	09/24/2021		7,000,000	3,246.59		92,400		306,986		306,986	214,586						
S&P 500 INDEX DIGITAL_1YR 853SPB428	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2020	10/01/2021		6,800,000	3,380.80		149,600		190,422		190,422	40,822						
S&P 500 INDEX CALLSPREAD_1YR 853SPB429	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/01/2020	10/01/2021		25,400,000	3380.800/3531.583		628,650		839,482		839,482	210,832						
S&P 500 INDEX CALLSPREAD_1YR 853SPB430	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/01/2020	10/01/2021		6,900,000	3380.800/3744.912		361,491		523,956		523,956	162,465						

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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 853SPB431	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/01/2020	10/01/2021		6,700,000	3,380.80		93,130		140,486		140,486	47,356						
S&P 500 INDEX CALLSPREAD_1YR 853SPB434	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021		2,500,000	3446.830/3584.703		55,975		71,794		71,794	15,819						
S&P 500 INDEX DIGITAL_1YR 853SPB435	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021		6,100,000	3,446.83		131,150		162,395		162,395	31,245						
S&P 500 INDEX CALLSPREAD_1YR 853SPB436	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021		23,300,000	3446.830/3598.835		568,287		735,105		735,105	166,818						
S&P 500 INDEX CALLSPREAD_1YR 853SPB437	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	10/08/2020	10/08/2021		5,800,000	3446.830/3818.743		298,700		421,432		421,432	122,732						
S&P 500 INDEX CLIQUET_1YR 853SPB438	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021		5,400,000	3,446.83		72,900		200,105		200,105	127,205						
S&P 500 INDEX CALLSPREAD_1YR 853SPB439	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021		25,700,000	3446.830/3774.278		1,206,358		1,671,314		1,671,314	464,956						
S&P 500 INDEX CALL_1YR 853SPB440	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2020	10/08/2021		4,000,000	3,713.96		190,000		324,617		324,617	134,617						
S&P 500 INDEX DIGITAL_1YR 853SPB445	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/16/2020	10/15/2021		7,100,000	3,483.81		155,490		187,773		187,773	32,283						
S&P 500 INDEX CALLSPREAD_1YR 853SPB446	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/16/2020	10/15/2021		25,200,000	3483.810/3640.929		630,000		797,416		797,416	167,416						
S&P 500 INDEX CALLSPREAD_1YR 853SPB447	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/16/2020	10/15/2021		7,500,000	3483.810/3861.455		386,250		531,788		531,788	145,538						
S&P 500 INDEX CLIQUET_1YR 853SPB448	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/16/2020	10/15/2021		12,200,000	3,483.81		175,680		454,756		454,756	279,076						
S&P 500 INDEX CALLSPREAD_1YR 853SPB451	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/23/2020	10/22/2021		2,800,000	3465.390/3604.005		63,280		78,962		78,962	15,682						
S&P 500 INDEX DIGITAL_1YR 853SPB452	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2020	10/22/2021		7,600,000	3,465.39		168,720		201,415		201,415	32,695						
S&P 500 INDEX CALLSPREAD_1YR 853SPB453	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/23/2020	10/22/2021		24,700,000	3465.390/3619.253		612,313		771,813		771,813	159,500						
S&P 500 INDEX CALLSPREAD_1YR 853SPB454	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/23/2020	10/22/2021		6,900,000	3465.390/3838.612		359,973		491,206		491,206	131,233						
S&P 500 INDEX CLIQUET_1YR 853SPB455	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/23/2020	10/22/2021		5,300,000	3,465.39		73,140		183,318		183,318	110,178						
S&P 500 INDEX CALLSPREAD_1YR 853SPB458	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021		2,700,000	3269.960/3400.758		60,453		83,110		83,110	22,657						
S&P 500 INDEX DIGITAL_1YR 853SPB459	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021		5,500,000	3,269.96		117,700		155,388		155,388	37,688						
S&P 500 INDEX CALLSPREAD_1YR 853SPB460	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021		25,600,000	3269.960/3416.127		633,344		877,806		877,806	244,462						

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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 853SPB461	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021		8,100,000	3269.960/3622.461		428,409		640,176		640,176	211,767						
S&P 500 INDEX CLIQUET_1YR 853SPB462	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021		4,900,000	3,269.96		67,130		173,262		173,262	106,132						
S&P 500 INDEX CALLSPREAD_1YR 853SPB463	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	10/30/2020	10/29/2021		24,000,000	3269.960/3580.606		1,149,600		1,686,426		1,686,426	536,826						
S&P 500 INDEX DIGITAL_1YR 853SPB467	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/06/2020	11/05/2021		6,900,000	3,509.44		152,490		177,581		177,581	25,091						
S&P 500 INDEX CALLSPREAD_1YR 853SPB468	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/06/2020	11/05/2021		24,700,000	3509.440/3667.013		608,608		762,130		762,130	153,522						
S&P 500 INDEX CALLSPREAD_1YR 853SPB469	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/06/2020	11/05/2021		6,300,000	3509.440/3888.108		316,890		434,142		434,142	117,252						
S&P 500 INDEX CLIQUET_1YR 853SPB470	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/06/2020	11/05/2021		6,300,000	3,509.44		103,320		204,403		204,403	101,083						
S&P 500 INDEX CALL_1YR 853SPB471	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/06/2020	11/05/2021		3,600,000	3,597.18		238,824		380,090		380,090	141,266						
S&P 500 INDEX CALLSPREAD_1YR 853SPB475	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021		3,000,000	3626.910/3771.986		67,380		77,120		77,120	9,740						
S&P 500 INDEX DIGITAL_1YR 853SPB476	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021		7,200,000	3,626.91		159,120		176,807		176,807	17,687						
S&P 500 INDEX CALLSPREAD_1YR 853SPB477	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021		23,700,000	3626.910/3790.483		589,893		681,272		681,272	91,379						
S&P 500 INDEX CALLSPREAD_1YR 853SPB478	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2020	11/16/2021		6,100,000	3626.910/4017.890		301,950		375,206		375,206	73,256						
S&P 500 INDEX CLIQUET_1YR 853SPB479	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021		8,800,000	3,626.91		151,360		283,722		283,722	132,362						
S&P 500 INDEX CALLSPREAD_1YR 853SPB483	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2020	11/23/2021		2,500,000	3577.590/3720.693		56,725		66,328		66,328	9,603						
S&P 500 INDEX DIGITAL_1YR 853SPB484	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/23/2020	11/23/2021		6,000,000	3,577.59		136,800		150,072		150,072	13,272						
S&P 500 INDEX CALLSPREAD_1YR 853SPB485	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2020	11/23/2021		24,700,000	3577.590/3737.866		616,018		729,136		729,136	113,118						
S&P 500 INDEX CALLSPREAD_1YR 853SPB486	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2020	11/23/2021		4,600,000	3577.590/3964.327		232,484		298,948		298,948	66,464						
S&P 500 INDEX CLIQUET_1YR 853SPB487	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2020	11/23/2021		6,900,000	3,577.59		118,680		221,263		221,263	102,583						
S&P 500 INDEX DIGITAL_1YR 853SPB491	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2020	12/01/2021		6,000,000	3,662.45		133,800		145,073		145,073	11,273						
S&P 500 INDEX CALLSPREAD_1YR 853SPB492	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2020	12/01/2021		20,800,000	3662.450/3828.359		519,792		578,521		578,521	58,729						

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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 853SPB493	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021		5,600,000	3662.450/4061.290		276,640		333,169		333,169	56,529						
S&P 500 INDEX CLIQUET_1YR 853SPB494	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2020	12/01/2021		5,400,000	3,662.45		88,020		148,368		148,368	60,348						
S&P 500 INDEX CALLSPREAD_1YR 853SPB495	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021		22,200,000	3662.450/4010.382		999,000		1,189,918		1,189,918	190,918						
S&P 500 INDEX CALLSPREAD_1YR 853SPB496	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021		5,500,000	3717.386/3955.446		172,150		203,630		203,630	31,480						
S&P 500 INDEX CALL_1YR 853SPB497	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021		3,700,000	3,946.29		131,350		172,128		172,128	40,778						
S&P 500 INDEX CALLSPREAD_1YR 853SPB498	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021		4,300,000	3662.450/4083.631		219,300		265,860		265,860	46,560						
S&P 500 INDEX CALLSPREAD_1YR 853SPB501	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/08/2020	12/08/2021		2,500,000	3702.250/3801.470		39,250		40,760		40,760	1,510						
S&P 500 INDEX CALLSPREAD_1YR 853SPB502	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/08/2020	12/08/2021		2,500,000	3702.250/3850.340		56,250		59,942		59,942	3,692						
S&P 500 INDEX DIGITAL_1YR 853SPB503	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/08/2020	12/08/2021		5,600,000	3,702.25		126,560		130,118		130,118	3,558						
S&P 500 INDEX CALLSPREAD_1YR 853SPB504	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/08/2020	12/08/2021		21,500,000	3702.250/3868.851		537,500		577,634		577,634	40,134						
S&P 500 INDEX CALLSPREAD_1YR 853SPB505	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/08/2020	12/08/2021		6,400,000	3702.250/4104.314		321,216		361,135		361,135	39,919						
S&P 500 INDEX CLIQUET_1YR 853SPB506	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/08/2020	12/08/2021		6,600,000	3,702.25		99,660		153,138		153,138	53,478						
S&P 500 INDEX DIGITAL_1YR 853SPB509	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2020	12/16/2021		5,700,000	3,701.17		128,820		131,166		131,166	2,346						
S&P 500 INDEX CALLSPREAD_1YR 853SPB510	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2020	12/16/2021		27,900,000	3701.170/3867.720		710,892		749,552		749,552	38,660						
S&P 500 INDEX CALLSPREAD_1YR 853SPB511	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2020	12/16/2021		6,500,000	3701.170/4102.010		334,165		367,919		367,919	33,754						
S&P 500 INDEX CLIQUET_1YR 853SPB512	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/16/2020	12/16/2021		8,100,000	3,701.17		127,980		192,869		192,869	64,889						
S&P 500 INDEX CALLSPREAD_1YR 853SPB516	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021		2,500,000	3694.920/3842.720		57,750		60,056		60,056	2,306						
S&P 500 INDEX DIGITAL_1YR 853SPB517	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/21/2020	12/21/2021		6,100,000	3,694.92		139,080		142,645		142,645	3,565						
S&P 500 INDEX CALLSPREAD_1YR 853SPB518	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2020	12/21/2021		20,800,000	3694.920/3856.020		515,840		543,519		543,519	27,679						
S&P 500 INDEX CALLSPREAD_1YR 853SPB519	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021		5,900,000	3694.920/4089.910		303,496		334,211		334,211	30,715						

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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 853SPB520	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/21/2020	12/21/2021		5,500,000	3,694.92		90,200		131,922		131,922	41,722						
S&P 500 INDEX CALL_1YR 853SPB521	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2020	12/21/2021		2,500,000	3,694.92		196,500		219,132		219,132	22,632						
S&P 500 INDEX DIGITAL_1YR 853SPB524	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2020	12/29/2021		4,400,000	3,727.04		101,200		99,473		99,473	(1,727)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB525	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/29/2020	12/29/2021		21,100,000	3727.040/3896.993		550,710		566,067		566,067	15,357						
S&P 500 INDEX CALLSPREAD_1YR 853SPB526	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/29/2020	12/29/2021		5,700,000	3727.040/4130.305		294,975		313,720		313,720	18,745						
S&P 500 INDEX CLIQUET_1YR 853SPB527	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2020	12/29/2021		3,700,000	3,727.04		63,640		84,985		84,985	21,345						
S&P 500 INDEX CALLSPREAD_1YR 853SPB528	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/29/2020	12/29/2021		26,100,000	3727.040/4081.108		1,236,879		1,306,125		1,306,125	69,246						
S&P 500 INDEX CALLSPREAD_1YR 853SPB529	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/29/2020	12/29/2021		2,500,000	3782.945/4025.203		82,250		86,602		86,602	4,352						
S&P 500 INDEX CALL_1YR 853SPB530	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/29/2020	12/29/2021		5,000,000	4,015.89		184,500		199,031		199,031	14,531						
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			1,735,228		1,735,228	36,086						
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			1,927,192		1,927,192	62,598						
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			1,686,519		1,686,519	55,320						
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			1,960,643		1,960,643	79,002						
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			1,751,851		1,751,851	78,880						
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			2,008,161		2,008,161	94,582						
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			1,981,508		1,981,508	101,089						
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			2,676,149		2,676,149	142,745						
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			4,181,025		4,181,025	221,988						
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			2,658,952		2,658,952	147,484						
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			2,322,540		2,322,540	149,345						
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			2,112,258		2,112,258	161,101						
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			1,892,870		1,892,870	167,958						
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			2,679,416		2,679,416	247,167						
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			2,032,883		2,032,883	183,686						
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			2,342,223		2,342,223	228,358						
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			2,183,689		2,183,689	221,530						

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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 853SPV270	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	08/16/2012	08/16/2022		2,500,000	1,415.51	306,500			2,026,382		2,026,382	215,309						
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			1,969,981		1,969,981	217,449						
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			2,117,611		2,117,611	247,210						
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			2,110,032		2,110,032	237,912						
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			2,870,866		2,870,866	333,380						
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			2,135,907		2,135,907	256,207						
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			2,000,457		2,000,457	251,866						
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			2,271,784		2,271,784	288,033						
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			2,524,421		2,524,421	329,788						
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			1,825,022		1,825,022	248,142						
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			1,800,112		1,800,112	248,702						
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			1,614,959		1,614,959	242,314						
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			1,679,762		1,679,762	245,853						
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			1,663,350		1,663,350	254,722						
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			1,746,498		1,746,498	259,362						
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			2,662,659		2,662,659	427,539						
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			1,731,527		1,731,527	284,258						
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			1,504,546		1,504,546	257,147						
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			1,525,039		1,525,039	274,360						
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			1,539,856		1,539,856	284,187						
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			1,937,097		1,937,097	356,903						
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			2,817,829		2,817,829	544,612						
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			1,367,380		1,367,380	258,111						
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			1,334,821		1,334,821	270,087						
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			1,390,781		1,390,781	271,742						
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			1,287,376		1,287,376	265,656						
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			1,213,534		1,213,534	262,301						
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			1,276,339		1,276,339	280,162						
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			1,212,813		1,212,813	273,785						

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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 853SPW835	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/07/2014	11/07/2024		2,500,000	2,031.92	312,250			1,182,063		1,182,063	282,194						
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			1,115,323		1,115,323	274,272						
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			1,182,590		1,182,590	285,257						
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			1,142,199		1,142,199	289,050						
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			1,206,485		1,206,485	298,006						
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			1,142,925		1,142,925	293,802						
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			1,125,046		1,125,046	294,406						
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			1,223,401		1,223,401	315,407						
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			1,488,271		1,488,271	356,571						
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			1,278,864		1,278,864	333,408						
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			1,335,255		1,335,255	347,227						
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			1,790,018		1,790,018	430,972						
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			1,369,648		1,369,648	372,185						
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			484,764		484,764	48,734						
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			1,226,920		1,226,920	174,343						
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			1,253,941		1,253,941	361,566						
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			1,328,941		1,328,941	379,869						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										20,338,110	75,049,175		233,955,567	XXX	233,955,567	62,393,780					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										20,338,110	75,049,175		233,955,567	XXX	233,955,567	62,393,780					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										20,338,110	75,049,175		233,955,567	XXX	233,955,567	62,393,780					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										20,338,110	75,049,175		233,955,567	XXX	233,955,567	62,393,780					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

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)
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
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														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										20,338,110	75,049,175		233,955,567	XXX	233,955,567	62,393,780					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										20,338,110	75,049,175		233,955,567	XXX	233,955,567	62,393,780					XXX	XXX

(a)

Code	Description of Hedged Risk(s)
E	EQUITY INDEX

(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
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 INDEX CALLSPREAD_2YR 853SPA542	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/15/2018	06/15/2020	06/15/2020	EXERCISE		2,500,000	2779.660/2847.760	37,500		61,250		37,500		(16,955)			23,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPA754	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/02/2019	01/02/2020	01/02/2020	EXERCISE		2,500,000	2510.030/2635.530	65,250		124,999		65,250		(59,709)			59,749			
S&P 500 INDEX CALLSPREAD_1YR 853SPA755	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/02/2019	01/02/2020	01/02/2020	EXERCISE		16,400,000	2510.030/2786.130	810,160		1,804,000		810,160		(993,246)			993,840			
S&P 500 INDEX CALL_1YR 853SPA756	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/02/2019	01/02/2020	01/02/2020	EXERCISE		2,500,000	2,629.26	135,250		626,082		135,250		(463,176)			490,832			
S&P 500 INDEX CALLSPREAD_1YR 853SPA758	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/08/2019	01/08/2020	01/08/2020	EXERCISE		2,900,000	2574.410/2677.390	62,350		116,004		62,350		(53,516)			53,654			
S&P 500 INDEX DIGITAL_1YR 853SPA759	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020	01/08/2020	EXERCISE		4,800,000	2,574.41	122,400		204,000		122,400		(81,401)			81,600			
S&P 500 INDEX CALLSPREAD_1YR 853SPA760	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/08/2019	01/08/2020	01/08/2020	EXERCISE		10,000,000	2574.410/2704.930	266,000		506,990		266,000		(240,366)			240,990			
S&P 500 INDEX CALLSPREAD_1YR 853SPA761	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020	01/08/2020	EXERCISE		6,700,000	2574.410/3049.130	443,540		1,235,477		443,540		(788,610)			791,937			
S&P 500 INDEX CLIQUET_1YR 853SPA762	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2019	01/08/2020	01/08/2020	EXERCISE		5,700,000	2,574.41	68,970		211,848		68,970		(127,086)			142,878			
S&P 500 INDEX CALLSPREAD_1YR 853SPA766	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020	01/16/2020	EXERCISE		2,500,000	2616.100/2692.750	42,000		73,250		42,000		(31,042)			31,250			
S&P 500 INDEX CALLSPREAD_1YR 853SPA767	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020	01/16/2020	EXERCISE		2,500,000	2616.100/2720.740	56,000		100,000		56,000		(43,705)			44,000			
S&P 500 INDEX DIGITAL_1YR 853SPA768	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020	01/16/2020	EXERCISE		3,000,000	2,616.10	80,400		127,800		80,400		(47,075)			47,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPA769	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/16/2019	01/16/2020	01/16/2020	EXERCISE		10,600,000	2616.100/2750.830	296,800		545,900		296,800		(247,440)			249,100			
S&P 500 INDEX CALLSPREAD_1YR 853SPA770	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2019	01/16/2020	01/16/2020	EXERCISE		4,100,000	2616.100/3109.230	265,270		772,850		265,270		(495,829)			507,580			
S&P 500 INDEX CLIQUET_1YR 853SPA771	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2019	01/16/2020	01/16/2020	EXERCISE		5,700,000	2,616.10	76,380		218,719		76,380		(105,293)			142,339			
S&P 500 INDEX DIGITAL_1YR 853SPA774	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2019	01/24/2020	01/24/2020	EXERCISE		5,300,000	2,642.33	142,040		226,310		142,040		(83,278)			84,270			
S&P 500 INDEX CALLSPREAD_1YR 853SPA775	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/24/2019	01/24/2020	01/24/2020	EXERCISE		12,000,000	2642.330/2777.880	337,800		615,593		337,800		(274,232)			277,793			
S&P 500 INDEX CALLSPREAD_1YR 853SPA776	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/24/2019	01/24/2020	01/24/2020	EXERCISE		7,500,000	2642.330/3138.820	491,250		1,409,239		491,250		(872,328)			917,989			
S&P 500 INDEX CLIQUET_1YR 853SPA777	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2019	01/24/2020	01/24/2020	EXERCISE		6,900,000	2,642.33	88,320		51,748		88,320		60,716			(36,572)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA781	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	01/31/2020	EXERCISE		2,500,000	2706.530/2814.790	56,000		99,999		56,000		(42,861)			43,999			
S&P 500 INDEX DIGITAL_1YR 853SPA782	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	01/31/2020	EXERCISE		4,800,000	2,706.53	129,120		204,960		129,120		(74,295)			75,840			
S&P 500 INDEX CALLSPREAD_1YR 853SPA783	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	01/31/2020	EXERCISE		10,300,000	2706.530/2852.410	299,215		555,163		299,215		(248,494)			255,948			
S&P 500 INDEX CALLSPREAD_1YR 853SPA784	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	01/31/2020	EXERCISE		7,500,000	2706.530/3221.310	474,000		1,426,494		474,000		(844,778)			952,494			
S&P 500 INDEX CLIQUET_1YR 853SPA785	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/01/2019	01/31/2020	01/31/2020	EXERCISE		6,500,000	2,706.53	87,750		46,536		87,750		(22,088)			(41,214)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA786	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	01/31/2020	EXERCISE		21,000,000	2706.530/3004.250	1,039,500		2,310,013		1,039,500		(1,209,532)			1,270,513			
S&P 500 INDEX CALLSPREAD_1YR 853SPA787	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/01/2019	01/31/2020	01/31/2020	EXERCISE		2,500,000	2747.130/2923.050	78,000		162,496		78,000		(81,116)			84,496			

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 CALL_1YR 853SPA788	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	02/01/2019	01/31/2020	01/31/2020	EXERCISE		2,500,000	2,835.09	105,000		360,637		105,000		(262,065)			255,637			
S&P 500 INDEX DIGITAL_1YR 853SPA791	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	02/08/2019	02/07/2020	02/07/2020	EXERCISE		5,600,000	2,707.88	151,760		240,800		151,760		(86,326)			89,040			
S&P 500 INDEX CALLSPREAD_1YR 853SPA792	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	02/08/2019	02/07/2020	02/07/2020	EXERCISE		14,900,000	2707.880/2856.81 0	438,060		819,481		438,060		(365,445)			381,421			
S&P 500 INDEX CALLSPREAD_1YR 853SPA793	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/08/2019	02/07/2020	02/07/2020	EXERCISE		9,300,000	2707.880/3231.58 0	579,390		1,798,620		579,390		(1,054,557)			1,219,230			
S&P 500 INDEX CLIQUET_1YR 853SPA794	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/08/2019	02/07/2020	02/07/2020	EXERCISE		8,300,000	2,707.88	109,560		308,480		109,560		(47,109)			198,920			
S&P 500 INDEX CALLSPREAD_1YR 853SPA798	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	02/15/2019	02/14/2020	02/14/2020	EXERCISE		2,500,000	2775.600/2886.62 0	56,250		99,996		56,250		(40,357)			43,746			
S&P 500 INDEX DIGITAL_1YR 853SPA799	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	02/15/2019	02/14/2020	02/14/2020	EXERCISE		6,200,000	2,775.60	168,020		266,600		168,020		(91,975)			98,580			
S&P 500 INDEX CALLSPREAD_1YR 853SPA800	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	02/15/2019	02/14/2020	02/14/2020	EXERCISE		13,500,000	2775.600/2928.26 0	399,600		742,510		399,600		(314,497)			342,910			
S&P 500 INDEX CALLSPREAD_1YR 853SPA801	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	02/15/2019	02/14/2020	02/14/2020	EXERCISE		7,700,000	2775.600/3297.69 0	466,620		1,448,369		466,620		(746,615)			981,749			
S&P 500 INDEX CLIQUET_1YR 853SPA802	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/15/2019	02/14/2020	02/14/2020	EXERCISE		7,000,000	2,775.60	94,500		140,734		94,500		(31,473)			46,234			
S&P 500 INDEX DIGITAL_1YR 853SPA806	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/22/2019	02/21/2020	02/21/2020	EXERCISE		4,800,000	2,792.67	131,040		204,480		131,040		(66,468)			73,440			
S&P 500 INDEX CALLSPREAD_1YR 853SPA807	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	02/22/2019	02/21/2020	02/21/2020	EXERCISE		13,400,000	2792.670/2946.27 0	399,320		737,015		399,320		(301,282)			337,695			
S&P 500 INDEX CALLSPREAD_1YR 853SPA808	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/22/2019	02/21/2020	02/21/2020	EXERCISE		6,500,000	2792.670/3324.12 0	385,450		1,236,950		385,450		(605,309)			851,500			
S&P 500 INDEX CLIQUET_1YR 853SPA809	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/22/2019	02/21/2020	02/21/2020	EXERCISE		6,600,000	2,792.67	94,380		308,418		94,380		(192,766)			214,038			
S&P 500 INDEX CALLSPREAD_1YR 853SPA813	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	02/28/2020	EXERCISE		2,500,000	2803.690/2915.84 0	58,000		100,002		58,000		(36,527)			42,002			
S&P 500 INDEX DIGITAL_1YR 853SPA814	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	02/28/2020	EXERCISE		4,200,000	2,803.69	110,460		170,100		110,460		(52,260)			59,640			
S&P 500 INDEX CALLSPREAD_1YR 853SPA815	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	02/28/2020	EXERCISE		9,800,000	2803.690/2941.91 0	272,440		483,133		272,440		(183,015)			210,693			
S&P 500 INDEX CALLSPREAD_1YR 853SPA816	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	02/28/2020	EXERCISE		6,500,000	2803.690/3274.43 0	375,700		348,985		375,700		(537,531)			(26,715)			
S&P 500 INDEX CLIQUET_1YR 853SPA817	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	02/28/2020	EXPIRATION		5,200,000	2,803.69	73,840				73,840		37,374			(73,840)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA818	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2019	02/28/2020	02/28/2020	EXERCISE		17,600,000	2803.690/3112.10 0	871,200		944,943		871,200		(895,847)			73,743			
S&P 500 INDEX CALLSPREAD_1YR 853SPA821	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/08/2019	03/06/2020	03/06/2020	EXERCISE		2,500,000	2743.070/2808.36 0	35,625		59,500		35,625		(21,283)			23,875			
S&P 500 INDEX CALLSPREAD_1YR 853SPA822	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/08/2019	03/06/2020	03/06/2020	EXERCISE		2,500,000	2743.070/2852.79 0	57,625		100,000		57,625		(37,584)			42,375			
S&P 500 INDEX DIGITAL_1YR 853SPA823	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2019	03/06/2020	03/06/2020	EXERCISE		4,700,000	2,743.07	122,670		192,230		122,670		(62,453)			69,560			
S&P 500 INDEX CALLSPREAD_1YR 853SPA824	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	03/08/2019	03/06/2020	03/06/2020	EXERCISE		17,000,000	2743.070/2873.09 0	453,900		805,791		453,900		(311,658)			351,891			
S&P 500 INDEX CALLSPREAD_1YR 853SPA825	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/08/2019	03/06/2020	03/06/2020	EXERCISE		8,900,000	2743.070/3207.47 0	548,685		743,973		548,685		(777,099)			195,288			
S&P 500 INDEX CLIQUET_1YR 853SPA826	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2019	03/06/2020	03/06/2020	EXPIRATION		6,300,000	2,743.07	89,460				89,460		3,037			(89,460)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA829	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/15/2019	03/13/2020	03/13/2020	EXPIRATION		2,500,000	2622.480/2935.38 0	57,500				57,500		35,420			(57,500)			
S&P 500 INDEX DIGITAL_1YR 853SPA830	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	03/15/2019	03/13/2020	03/13/2020	EXPIRATION		6,000,000	2,822.48	154,200				154,200		71,778			(154,200)			

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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 Expiration	8 Termination 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration 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 (Amortization)/ 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 853SPA831	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJIIY9T8XKCSX06	03/15/2019	03/13/2020	03/13/2020	EXPIRATION		18,900,000	2822.480/2951.75 0	488,565				488,565		(313,917)			(488,565)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA832	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/15/2019	03/13/2020	03/13/2020	EXPIRATION		11,000,000	2822.480/3313.59 0	635,800				635,800		(872,337)			(635,800)			
S&P 500 INDEX CLIQUET_1YR 853SPA833	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/15/2019	03/13/2020	03/13/2020	EXPIRATION		7,900,000	2,822.48	120,080				120,080		68,272			(120,080)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA837	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/22/2019	03/20/2020	03/20/2020	EXPIRATION		2,500,000	2800.710/2912.74 0	57,500				57,500		(35,358)			(57,500)			
S&P 500 INDEX DIGITAL_1YR 853SPA838	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/22/2019	03/20/2020	03/20/2020	EXPIRATION		7,200,000	2,800.71	183,600				183,600		(86,422)			(183,600)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA839	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJIIY9T8XKCSX06	03/22/2019	03/20/2020	03/20/2020	EXPIRATION		19,000,000	2800.710/2928.42 0	490,200				490,200		(312,716)			(490,200)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA840	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/22/2019	03/20/2020	03/20/2020	EXPIRATION		9,600,000	2800.710/3282.71 0	573,120				573,120		(769,060)			(573,120)			
S&P 500 INDEX CLIQUET_1YR 853SPA841	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/22/2019	03/20/2020	03/20/2020	EXPIRATION		7,500,000	2,800.71	103,500				103,500		(67,067)			(103,500)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA845	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/01/2019	04/01/2020	04/01/2020	EXPIRATION		2,500,000	2867.190/2981.88 0	57,750				57,750		(32,353)			(57,750)			
S&P 500 INDEX DIGITAL_1YR 853SPA846	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2019	04/01/2020	04/01/2020	EXPIRATION		4,600,000	2,867.19	120,060				120,060		(51,113)			(120,060)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA847	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/01/2019	04/01/2020	04/01/2020	EXPIRATION		14,600,000	2867.190/2998.22 0	376,680				376,680		(222,137)			(376,680)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA848	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/01/2019	04/01/2020	04/01/2020	EXPIRATION		7,200,000	2867.190/3350.02 0	416,160				416,160		(473,399)			(416,160)			
S&P 500 INDEX CLIQUET_1YR 853SPA849	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2019	04/01/2020	04/01/2020	EXPIRATION		5,200,000	2,867.19	74,360				74,360		55,096			(74,360)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA850	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/01/2019	04/01/2020	04/01/2020	EXPIRATION		17,200,000	2867.190/3182.58 0	848,820				848,820		(739,299)			(848,820)			
S&P 500 INDEX CALL_1YR 853SPA851	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2019	04/01/2020	04/01/2020	EXPIRATION		2,900,000	3,003.38	100,920				100,920		(160,766)			(100,920)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA854	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/08/2019	04/08/2020	04/08/2020	EXPIRATION		2,500,000	2895.770/2983.80 0	45,375				45,375		(22,239)			(45,375)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA855	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/08/2019	04/08/2020	04/08/2020	EXPIRATION		2,500,000	2895.770/3011.60 0	57,625				57,625		(30,682)			(57,625)			
S&P 500 INDEX DIGITAL_1YR 853SPA856	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2019	04/08/2020	04/08/2020	EXPIRATION		6,800,000	2,895.77	176,120				176,120		(69,434)			(176,120)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA857	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/08/2019	04/08/2020	04/08/2020	EXPIRATION		18,100,000	2895.770/3029.55 0	472,410				472,410		(262,333)			(472,410)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA858	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2019	04/08/2020	04/08/2020	EXPIRATION		12,000,000	2895.770/3398.19 0	685,800				685,800		(724,207)			(685,800)			
S&P 500 INDEX CLIQUET_1YR 853SPA859	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2019	04/08/2020	04/08/2020	EXPIRATION		11,300,000	2,895.77	169,500				169,500		58,967			(169,500)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA863	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/16/2019	04/16/2020	04/16/2020	EXPIRATION		2,600,000	2907.060/3023.34 0	60,450				60,450		(30,129)			(60,450)			
S&P 500 INDEX DIGITAL_1YR 853SPA864	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJIIY9T8XKCSX06	04/16/2019	04/16/2020	04/16/2020	EXPIRATION		6,600,000	2,907.06	171,600				171,600		(64,141)			(171,600)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA865	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2019	04/16/2020	04/16/2020	EXPIRATION		16,500,000	2907.060/3040.78 0	430,650				430,650		(226,902)			(430,650)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA866	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2019	04/16/2020	04/16/2020	EXPIRATION		12,300,000	2907.060/3398.64 0	701,100				701,100		(694,504)			(701,100)			
S&P 500 INDEX CLIQUET_1YR 853SPA867	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/16/2019	04/16/2020	04/16/2020	EXPIRATION		7,100,000	2,907.06	104,370				104,370		45,597			(104,370)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA873	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2019	04/24/2020	04/24/2020	EXPIRATION		2,500,000	2927.250/3044.34 0	58,500				58,500		(26,926)			(58,500)			
S&P 500 INDEX DIGITAL_1YR 853SPA874	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2019	04/24/2020	04/24/2020	EXPIRATION		9,800,000	2,927.25	256,760				256,760		(89,024)			(256,760)			

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S&P 500 INDEX CALLSPREAD_1YR 853SPA875	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/24/2019	04/24/2020	04/24/2020	EXPIRATION		26,100,000	2927.250/3061.61 0	686,430				686,430		(330,641)			(686,430)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA876	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2019	04/24/2020	04/24/2020	EXPIRATION		15,400,000	2927.250/3428.10 0	876,260				876,260		(796,844)			(876,260)			
S&P 500 INDEX CLIQUET_1YR 853SPA877	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2019	04/24/2020	04/24/2020	EXPIRATION		9,300,000	2,927.25	140,430				140,430		125,470			(140,430)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA878	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		2,500,000	2923.730/3004.42 0	41,750				41,750		(17,624)			(41,750)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA879	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		2,500,000	2923.730/3040.68 0	58,500				58,500		(26,599)			(58,500)			
S&P 500 INDEX DIGITAL_1YR 853SPA880	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		6,500,000	2,923.73	166,400				166,400		(56,846)			(166,400)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA881	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		19,500,000	2923.730/3056.17 0	507,000				507,000		(240,567)			(507,000)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA882	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		9,600,000	2923.730/3400.30 0	547,200				547,200		(487,588)			(547,200)			
S&P 500 INDEX CLIQUET_1YR 853SPA883	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		6,300,000	2,923.73	93,870				93,870		81,254			(93,870)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA884	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		16,800,000	2923.730/3245.34 0	831,600				831,600		(590,114)			(831,600)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA885	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		2,500,000	2967.590/3157.63 0	79,250				79,250		(50,293)			(79,250)			
S&P 500 INDEX CALL_1YR 853SPA886	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2019	05/01/2020	05/01/2020	EXPIRATION		2,600,000	3,062.61	88,920				88,920		(108,450)			(88,920)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA890	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2019	05/08/2020	05/08/2020	EXERCISE		2,500,000	2879.420/2994.60 0	58,500		43,741		58,500		(28,242)			(14,759)			
S&P 500 INDEX DIGITAL_1YR 853SPA891	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/08/2019	05/08/2020	05/08/2020	EXERCISE		5,800,000	2,879.42	142,680		220,400		142,680		(53,421)			77,720			
S&P 500 INDEX CALLSPREAD_1YR 853SPA892	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2019	05/08/2020	05/08/2020	EXERCISE		18,400,000	2879.420/3008.71 0	476,560		321,937		476,560		(237,275)			(154,623)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA893	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/08/2019	05/08/2020	05/08/2020	EXERCISE		9,100,000	2879.420/3339.84 0	545,545		159,219		545,545		(507,914)			(386,326)			
S&P 500 INDEX CLIQUET_1YR 853SPA894	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2019	05/08/2020	05/08/2020	EXPIRATION		8,100,000	2,879.42	117,450				117,450		17,233			(117,450)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA897	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	05/16/2019	05/15/2020	05/15/2020	EXPIRATION		2,500,000	2876.320/2991.37 0	58,000				58,000		(28,432)			(58,000)			
S&P 500 INDEX DIGITAL_1YR 853SPA898	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2019	05/15/2020	05/15/2020	EXPIRATION		7,200,000	2,876.32	179,280				179,280		(66,526)			(179,280)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA899	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	05/16/2019	05/15/2020	05/15/2020	EXPIRATION		17,700,000	2876.320/3003.45 0	449,580				449,580		(224,357)			(449,580)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA900	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2019	05/15/2020	05/15/2020	EXPIRATION		12,300,000	2876.320/3337.97 0	715,860				715,860		(714,307)			(715,860)			
S&P 500 INDEX CLIQUET_1YR 853SPA901	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2019	05/15/2020	05/15/2020	EXPIRATION		6,700,000	2,876.32	92,460				92,460		7,552			(92,460)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA906	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/24/2019	05/22/2020	05/22/2020	EXERCISE		19,100,000	2826.060/2951.54 0	477,500		848,034		477,500		(266,735)			370,534			
S&P 500 INDEX CALLSPREAD_1YR 853SPA907	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/24/2019	05/22/2020	05/22/2020	EXERCISE		9,300,000	2826.060/3286.43 0	545,910		425,794		545,910		(617,916)			(120,116)			
S&P 500 INDEX CLIQUET_1YR 853SPA908	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2019	05/22/2020	05/22/2020	EXPIRATION		7,700,000	3,080.41	100,870				100,870		(2,593)			(100,870)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA913	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/24/2019	05/22/2020	05/22/2020	EXERCISE		2,500,000	2826.060/2939.10 0	57,500		99,999		57,500		(30,489)			42,499			
S&P 500 INDEX DIGITAL_1YR 853SPA914	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/24/2019	05/22/2020	05/22/2020	EXERCISE		6,700,000	2,826.06	161,470		256,608		161,470		(68,616)			95,138			
S&P 500 INDEX DIGITAL_1YR 853SPA915	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/31/2019	05/29/2020	05/29/2020	EXERCISE		5,500,000	2,752.06	130,350		210,000		130,350		(60,724)			79,650			

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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 853SPA916	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/31/2019	05/29/2020	05/29/2020	EXERCISE		17,100,000	2752.060/2872.880	415,530		750,690		415,530		(257,530)			335,160			
S&P 500 INDEX CALLSPREAD_1YR 853SPA917	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/31/2019	05/29/2020	05/29/2020	EXERCISE		7,700,000	2752.060/3180.830	462,000		817,687		462,000		(530,193)			355,687			
S&P 500 INDEX CLIQUET_1YR 853SPA918	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/31/2019	05/29/2020	05/29/2020	EXPIRATION		7,100,000	2,752.06	88,750				88,750		(69,055)			(88,750)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA919	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/31/2019	05/29/2020	05/29/2020	EXERCISE		18,000,000	2752.060/3041.030	878,400		1,890,024		878,400		(759,190)			1,011,624			
S&P 500 INDEX CALL_1YR 853SPA920	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/31/2019	05/29/2020	05/29/2020	EXERCISE		2,500,000	2,882.78	105,250		146,733		105,250		(243,469)			41,483			
S&P 500 INDEX CALLSPREAD_1YR 853SPA923	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2019	06/05/2020	06/05/2020	EXERCISE		3,000,000	2873.340/2988.270	67,950		119,996		67,950		(34,512)			52,046			
S&P 500 INDEX DIGITAL_1YR 853SPA924	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/07/2019	06/05/2020	06/05/2020	EXERCISE		4,800,000	2,873.34	114,720		182,880		114,720		(45,647)			68,160			
S&P 500 INDEX CALLSPREAD_1YR 853SPA925	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2019	06/05/2020	06/05/2020	EXERCISE		16,400,000	2873.340/2999.480	402,620		719,962		402,620		(210,218)			317,342			
S&P 500 INDEX CALLSPREAD_1YR 853SPA926	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/07/2019	06/05/2020	06/05/2020	EXERCISE		6,800,000	2873.340/3319.570	379,440		758,703		379,440		(392,910)			379,263			
S&P 500 INDEX CLIQUET_1YR 853SPA927	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2019	06/05/2020	06/05/2020	EXPIRATION		5,000,000	2,873.34	66,000				66,000		25,911			(66,000)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA930	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/14/2019	06/12/2020	06/12/2020	EXERCISE		2,500,000	2886.980/3002.460	56,250		100,001		56,250		(28,159)			43,751			
S&P 500 INDEX DIGITAL_1YR 853SPA931	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/14/2019	06/12/2020	06/12/2020	EXERCISE		5,900,000	2,886.98	139,240		221,840		139,240		(53,498)			82,600			
S&P 500 INDEX CALLSPREAD_1YR 853SPA932	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/14/2019	06/12/2020	06/12/2020	EXERCISE		14,800,000	2886.980/3014.300	359,640		652,701		359,640		(189,423)			293,061			
S&P 500 INDEX CALLSPREAD_1YR 853SPA933	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/14/2019	06/12/2020	06/12/2020	EXERCISE		8,300,000	2886.980/3343.990	468,120		444,050		468,120		(466,349)			(24,070)			
S&P 500 INDEX CLIQUET_1YR 853SPA934	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2019	06/12/2020	06/12/2020	EXPIRATION		3,500,000	2,886.98	46,200				46,200		22,558			(46,200)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA937	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2019	06/24/2020	06/24/2020	EXERCISE		2,500,000	2945.350/3022.810	39,000		65,748		39,000		(14,924)			26,748			
S&P 500 INDEX CALLSPREAD_1YR 853SPA938	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2019	06/24/2020	06/24/2020	EXERCISE		2,500,000	2945.350/3063.160	56,500		89,107		56,500		(24,388)			32,607			
S&P 500 INDEX DIGITAL_1YR 853SPA939	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2019	06/24/2020	06/24/2020	EXERCISE		6,200,000	2,945.35	149,420		235,600		149,420		(48,178)			86,180			
S&P 500 INDEX CALLSPREAD_1YR 853SPA940	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2019	06/24/2020	06/24/2020	EXERCISE		23,300,000	2945.350/3074.060	567,355		830,473		567,355		(253,011)			263,118			
S&P 500 INDEX CALLSPREAD_1YR 853SPA941	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/24/2019	06/24/2020	06/24/2020	EXERCISE		9,500,000	2945.350/3410.130	524,400		338,603		524,400		(443,915)			(185,797)			
S&P 500 INDEX CLIQUET_1YR 853SPA942	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2019	06/24/2020	06/24/2020	EXPIRATION		8,300,000	2,945.35	107,900				107,900		42,467			(107,900)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA947	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/01/2019	07/01/2020	07/01/2020	EXERCISE		2,500,000	2964.330/3082.900	56,750		100,000		56,750		(22,754)			43,250			
S&P 500 INDEX DIGITAL_1YR 853SPA948	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/01/2019	07/01/2020	07/01/2020	EXERCISE		6,800,000	2,964.33	165,240		259,080		165,240		(48,940)			93,840			
S&P 500 INDEX CALLSPREAD_1YR 853SPA949	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020	07/01/2020	EXERCISE		15,200,000	2964.330/3093.870	372,400		664,234		372,400		(153,508)			291,834			
S&P 500 INDEX CALLSPREAD_1YR 853SPA950	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020	07/01/2020	EXERCISE		7,000,000	2964.330/3436.840	386,400		357,825		386,400		(304,887)			(28,575)			
S&P 500 INDEX CLIQUET_1YR 853SPA951	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020	07/01/2020	EXPIRATION		4,800,000	2,964.33	64,320				64,320		17,737			(64,320)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA952	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2019	07/01/2020	07/01/2020	EXERCISE		19,600,000	2964.330/3275.580	917,280		1,001,909		917,280		(560,892)			84,629			
S&P 500 INDEX CALL_1YR 853SPA953	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/01/2019	07/01/2020	07/01/2020	EXERCISE		3,300,000	3,105.14	111,705		11,939		111,705		(126,151)			(99,766)			

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S&P 500 INDEX CALLSPREAD_1YR 853SPA957	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/08/2019	07/08/2020	07/08/2020	EXERCISE		2,500,000	2975.950/3094.990	57,000		100,002		57,000		(21,487)			43,002			
S&P 500 INDEX DIGITAL_1YR 853SPA958	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/08/2019	07/08/2020	07/08/2020	EXERCISE		5,200,000	2,975.95	128,440		198,640		128,440		(33,958)			70,200			
S&P 500 INDEX CALLSPREAD_1YR 853SPA959	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/08/2019	07/08/2020	07/08/2020	EXERCISE		9,800,000	2975.950/3105.110	240,100		425,332		240,100		(92,342)			185,232			
S&P 500 INDEX CALLSPREAD_1YR 853SPA960	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	07/08/2019	07/08/2020	07/08/2020	EXERCISE		4,500,000	2975.950/3385.740	238,050		293,337		238,050		(164,279)			55,287			
S&P 500 INDEX CLIQUET_1YR 853SPA961	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	07/08/2019	07/08/2020	07/08/2020	EXPIRATION		4,100,000	2,975.95	58,630				58,630		23,020			(58,630)			
S&P 500 INDEX DIGITAL_1YR 853SPA964	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	07/16/2019	07/16/2020	07/16/2020	EXERCISE		7,200,000	3,004.04	174,960		270,720		174,960		(41,560)			95,760			
S&P 500 INDEX CALLSPREAD_1YR 853SPA965	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	07/16/2019	07/16/2020	07/16/2020	EXERCISE		18,500,000	3004.040/3134.110	452,325		801,050		452,325		(156,124)			348,725			
S&P 500 INDEX CALLSPREAD_1YR 853SPA966	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	07/16/2019	07/16/2020	07/16/2020	EXERCISE		6,800,000	3004.040/3400.870	355,640		478,823		355,640		(207,564)			123,183			
S&P 500 INDEX CLIQUET_1YR 853SPA967	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	07/16/2019	07/16/2020	07/16/2020	EXPIRATION		7,500,000	3,004.04	107,250				107,250		50,380			(107,250)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA970	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	07/24/2019	07/24/2020	07/24/2020	EXERCISE		2,500,000	3019.560/3140.340	57,375		100,000		57,375		(17,550)			42,625			
S&P 500 INDEX DIGITAL_1YR 853SPA971	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/24/2019	07/24/2020	07/24/2020	EXERCISE		6,900,000	3,019.56	164,910		258,750		164,910		(38,984)			93,840			
S&P 500 INDEX CALLSPREAD_1YR 853SPA972	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	07/24/2019	07/24/2020	07/24/2020	EXERCISE		17,600,000	3019.560/3150.910	432,960		765,595		432,960		(137,754)			332,635			
S&P 500 INDEX CALLSPREAD_1YR 853SPA973	Multiple	N/A	EQ/IDX	Natixis ... KX1WK48MPD4Y2NCUIZ63	07/24/2019	07/24/2020	07/24/2020	EXERCISE		7,100,000	3019.560/3448.940	379,140		460,810		379,140		(213,806)			81,670			
S&P 500 INDEX CLIQUET_1YR 853SPA974	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	07/24/2019	07/24/2020	07/24/2020	EXPIRATION		9,600,000	3,019.56	136,320				136,320		83,500			(136,320)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA978	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020	08/05/2020	EXERCISE		2,500,000	2873.190/2958.530	42,250		75,000		42,250		(20,046)			32,750			
S&P 500 INDEX DIGITAL_1YR 853SPA979	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	08/05/2019	08/05/2020	08/05/2020	EXERCISE		6,300,000	2,873.19	143,010		236,880		143,010		(57,650)			93,870			
S&P 500 INDEX CALLSPREAD_1YR 853SPA980	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020	08/05/2020	EXERCISE		18,900,000	2873.190/2967.630	347,760		627,480		347,760		(172,248)			279,720			
S&P 500 INDEX CALLSPREAD_1YR 853SPA981	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	08/05/2019	08/05/2020	08/05/2020	EXERCISE		7,400,000	2873.190/3257.230	396,640		999,000		396,640		(345,978)			602,360			
S&P 500 INDEX CLIQUET_1YR 853SPA982	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	08/05/2019	08/05/2020	08/05/2020	EXPIRATION		7,600,000	2,873.19	100,320				100,320		63,830			(100,320)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA983	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020	08/05/2020	EXERCISE		20,200,000	2873.190/3143.440	884,760		1,919,000		884,760		(619,229)			1,034,240			
S&P 500 INDEX CALLSPREAD_1YR 853SPA984	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020	08/05/2020	EXERCISE		2,500,000	2915.860/3072.320	66,500		137,500		66,500		(42,768)			71,000			
S&P 500 INDEX DIGITAL_1YR 853SPA985	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	08/05/2019	08/05/2020	08/05/2020	EXERCISE		2,500,000	2,873.19	112,750		187,500		112,750		(24,920)			74,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPA986	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	08/05/2019	08/05/2020	08/05/2020	EXERCISE		2,700,000	3,008.31	102,330		303,203		102,330		(183,272)			200,873			
S&P 500 INDEX DIGITAL_1YR 853SPA989	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	08/08/2019	08/07/2020	08/07/2020	EXERCISE		5,800,000	2,938.09	138,040		220,400		138,040		(42,755)			82,360			
S&P 500 INDEX CALLSPREAD_1YR 853SPA990	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	08/08/2019	08/07/2020	08/07/2020	EXERCISE		12,400,000	2938.090/3064.430	297,600		533,209		297,600		(124,115)			235,609			
S&P 500 INDEX CALLSPREAD_1YR 853SPA991	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	08/08/2019	08/07/2020	08/07/2020	EXERCISE		6,000,000	2938.090/3362.640	337,800		843,792		337,800		(246,325)			505,992			
S&P 500 INDEX CLIQUET_1YR 853SPA992	Multiple	N/A	EQ/IDX	Credit Suisse ... E58DKGMJYYYJLN8C3868	08/08/2019	08/07/2020	08/07/2020	EXPIRATION		6,000,000	2,938.09	75,600				75,600		37,165			(75,600)			
S&P 500 INDEX CALLSPREAD_1YR 853SPA996	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020	08/14/2020	EXERCISE		2,500,000	2888.680/3004.230	56,750		100,002		56,750		(24,623)			43,252			

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S&P 500 INDEX DIGITAL_1YR 853SPA997	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020	08/14/2020	EXERCISE		7,000,000	2,888.68	164,500		263,200		164,500		(55,880)			98,700			
S&P 500 INDEX CALLSPREAD_1YR 853SPA998	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020	08/14/2020	EXERCISE		19,600,000	2888.680/3013.180	476,280		844,746		476,280		(209,433)			368,466			
S&P 500 INDEX CALLSPREAD_1YR 853SPA999	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2019	08/14/2020	08/14/2020	EXERCISE		6,200,000	2888.680/3311.870	365,800		908,297		365,800		(281,940)			542,497			
S&P 500 INDEX CLIQUET_1YR 853SPB001	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/16/2019	08/14/2020	08/14/2020	EXPIRATION		7,200,000	2,888.68	82,800				82,800		(43,908)			(82,800)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB005	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/23/2019	08/21/2020	08/21/2020	EXERCISE		2,800,000	2847.110/2960.990	63,840		112,000		63,840		(28,873)			48,160			
S&P 500 INDEX DIGITAL_1YR 853SPB006	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/23/2019	08/21/2020	08/21/2020	EXERCISE		6,400,000	2,847.11	147,840		237,440		147,840		(53,549)			89,600			
S&P 500 INDEX CALLSPREAD_1YR 853SPB007	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/23/2019	08/21/2020	08/21/2020	EXERCISE		19,600,000	2847.110/2968.110	471,380		833,000		471,380		(217,010)			361,620			
S&P 500 INDEX CALLSPREAD_1YR 853SPB008	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/23/2019	08/21/2020	08/21/2020	EXERCISE		8,100,000	2847.110/3261.930	490,050		1,180,159		490,050		(387,472)			690,109			
S&P 500 INDEX CLIQUET_1YR 853SPB009	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/23/2019	08/21/2020	08/21/2020	EXPIRATION		7,200,000	2,847.11	77,040				77,040		(87,162)			(77,040)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB013	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020	08/28/2020	EXERCISE		2,500,000	2926.460/3004.600	39,500		66,753		39,500		(13,927)			27,253			
S&P 500 INDEX CALLSPREAD_1YR 853SPB014	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020	08/28/2020	EXERCISE		2,500,000	2926.460/3043.520	56,750		100,001		56,750		(22,394)			43,251			
S&P 500 INDEX DIGITAL_1YR 853SPB015	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020	08/28/2020	EXERCISE		4,900,000	2,926.46	117,110		184,240		117,110		(33,310)			67,130			
S&P 500 INDEX CALLSPREAD_1YR 853SPB016	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020	08/28/2020	EXERCISE		18,100,000	2926.460/3052.300	436,210		778,314		436,210		(177,960)			342,104			
S&P 500 INDEX CALLSPREAD_1YR 853SPB017	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020	08/28/2020	EXERCISE		5,600,000	2926.460/3352.850	329,280		815,929		329,280		(225,395)			486,649			
S&P 500 INDEX CLIQUET_1YR 853SPB018	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/30/2019	08/28/2020	08/28/2020	EXPIRATION		6,800,000	2,926.46	79,560				79,560		(86,829)			(79,560)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB019	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020	08/28/2020	EXERCISE		17,100,000	2926.460/3233.740	836,190		1,795,510		836,190		(477,539)			959,320			
S&P 500 INDEX CALL_1YR 853SPB020	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/30/2019	08/28/2020	08/28/2020	EXERCISE		2,600,000	3,065.47	108,680		393,173		108,680		(126,471)			284,493			
S&P 500 INDEX DIGITAL_1YR 853SPB023	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/06/2019	09/04/2020	09/04/2020	EXERCISE		4,100,000	2,978.71	99,220		155,800		99,220		(24,234)			56,580			
S&P 500 INDEX CALLSPREAD_1YR 853SPB024	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/06/2019	09/04/2020	09/04/2020	EXERCISE		12,900,000	2978.710/3104.710	310,890		545,672		310,890		(103,554)			234,782			
S&P 500 INDEX CALLSPREAD_1YR 853SPB025	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/06/2019	09/04/2020	09/04/2020	EXERCISE		4,800,000	2978.710/3400.500	273,600		679,680		273,600		(158,838)			406,080			
S&P 500 INDEX CLIQUET_1YR 853SPB026	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/06/2019	09/04/2020	09/04/2020	EXPIRATION		3,600,000	2,978.71	42,120				42,120		(18,634)			(42,120)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB029	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/16/2019	09/16/2020	09/16/2020	EXERCISE		2,500,000	2997.960/3117.880	57,750		100,000		57,750		(16,922)			42,250			
S&P 500 INDEX DIGITAL_1YR 853SPB030	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2019	09/16/2020	09/16/2020	EXERCISE		6,300,000	2,997.96	149,940		234,360		149,940		(32,952)			84,420			
S&P 500 INDEX CALLSPREAD_1YR 853SPB031	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/16/2019	09/16/2020	09/16/2020	EXERCISE		22,800,000	2997.960/3123.574	548,340		955,320		548,340		(163,236)			406,980			
S&P 500 INDEX CALLSPREAD_1YR 853SPB032	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/16/2019	09/16/2020	09/16/2020	EXERCISE		5,900,000	2997.960/3417.974	338,660		762,661		338,660		(173,227)			424,001			
S&P 500 INDEX CLIQUET_1YR 853SPB033	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/16/2019	09/16/2020	09/16/2020	EXPIRATION		6,500,000	2,997.96	78,650				78,650		(31,293)			(78,650)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB036	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/24/2019	09/24/2020	09/24/2020	EXERCISE		2,500,000	2966.600/3085.260	58,250		99,997		58,250		(18,014)			41,747			
S&P 500 INDEX DIGITAL_1YR 853SPB037	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/24/2019	09/24/2020	09/24/2020	EXERCISE		4,500,000	2,966.60	105,750		166,500		105,750		(25,932)			60,750			

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S&P 500 INDEX CALLSPREAD_1YR 853SPB038	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/24/2019	09/24/2020	09/24/2020	EXERCISE		20,400,000	2966.600/3091.200	493,680		856,819		493,680		(158,329)			363,139			
S&P 500 INDEX CALLSPREAD_1YR 853SPB039	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2019	09/24/2020	09/24/2020	EXERCISE		6,100,000	2966.600/3404.770	369,050		575,718		369,050		(205,696)			206,668			
S&P 500 INDEX CLIQUET_1YR 853SPB040	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2019	09/24/2020	09/24/2020	EXPIRATION		6,500,000	2,966.60	73,450				73,450		(64,337)			(73,450)			
S&P 500 INDEX DIGITAL_1YR 853SPB044	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2019	10/01/2020	10/01/2020	EXERCISE		5,300,000	2,940.25	126,670		200,340		126,670		(33,334)			73,670			
S&P 500 INDEX CALLSPREAD_1YR 853SPB045	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2019	10/01/2020	10/01/2020	EXERCISE		18,300,000	2940.250/3063.150	443,775		764,925		443,775		(147,226)			321,150			
S&P 500 INDEX CALLSPREAD_1YR 853SPB046	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2019	10/01/2020	10/01/2020	EXERCISE		7,000,000	2940.250/3376.000	426,300		1,037,412		426,300		(259,182)			611,112			
S&P 500 INDEX CLIQUET_1YR 853SPB047	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2019	10/01/2020	10/01/2020	EXPIRATION		7,900,000	2,940.25	87,690				87,690		(75,346)			(87,690)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB048	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2019	10/01/2020	10/01/2020	EXERCISE		20,900,000	2940.250/3248.980	1,056,495		2,194,527		1,056,495		(511,413)			1,138,032			
S&P 500 INDEX CALL_1YR 853SPB049	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2019	10/01/2020	10/01/2020	EXERCISE		2,600,000	3,079.91	109,720		266,071		109,720		(124,871)			156,351			
S&P 500 INDEX CALLSPREAD_1YR 853SPB052	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020	10/08/2020	EXERCISE		2,500,000	2893.060/3008.782	57,750		100,000		57,750		(21,402)			42,250			
S&P 500 INDEX DIGITAL_1YR 853SPB053	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/08/2019	10/08/2020	10/08/2020	EXERCISE		4,700,000	2,893.06	112,800		178,130		112,800		(32,013)			65,330			
S&P 500 INDEX CALLSPREAD_1YR 853SPB054	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020	10/08/2020	EXERCISE		17,900,000	2893.060/3013.989	429,600		748,220		429,600		(161,848)			318,620			
S&P 500 INDEX CALLSPREAD_1YR 853SPB055	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020	10/08/2020	EXERCISE		6,900,000	2893.060/3329.622	426,420		1,041,210		426,420		(295,565)			614,790			
S&P 500 INDEX CLIQUET_1YR 853SPB056	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2019	10/08/2020	10/08/2020	EXPIRATION		5,000,000	2,893.06	56,000				56,000		(42,812)			(56,000)			
S&P 500 INDEX DIGITAL_1YR 853SPB061	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/16/2019	10/16/2020	10/16/2020	EXERCISE		6,400,000	2,989.69	154,240		241,920		154,240		(32,778)			87,680			
S&P 500 INDEX CALLSPREAD_1YR 853SPB062	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/16/2019	10/16/2020	10/16/2020	EXERCISE		17,600,000	2989.690/3119.440	441,760		763,840		441,760		(122,328)			322,080			
S&P 500 INDEX CALLSPREAD_1YR 853SPB063	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/16/2019	10/16/2020	10/16/2020	EXERCISE		8,200,000	2989.690/3433.360	456,740		1,216,880		456,740		(288,786)			760,140			
S&P 500 INDEX CLIQUET_1YR 853SPB064	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/16/2019	10/16/2020	10/16/2020	EXPIRATION		11,600,000	2,989.69	141,520				141,520		(71,830)			(141,520)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB067	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/24/2019	10/23/2020	10/23/2020	EXERCISE		2,900,000	3010.290/3130.700	66,990		116,000		66,990		(17,311)			49,010			
S&P 500 INDEX DIGITAL_1YR 853SPB068	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/24/2019	10/23/2020	10/23/2020	EXERCISE		6,400,000	3,010.29	154,240		240,640		154,240		(28,911)			86,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPB069	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/24/2019	10/23/2020	10/23/2020	EXERCISE		18,200,000	3010.290/3139.430	444,080		780,771		444,080		(121,249)			336,691			
S&P 500 INDEX CALLSPREAD_1YR 853SPB070	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/24/2019	10/23/2020	10/23/2020	EXERCISE		6,900,000	3010.290/3463.340	398,130		1,038,450		398,130		(213,009)			640,320			
S&P 500 INDEX CLIQUET_1YR 853SPB071	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/24/2019	10/23/2020	10/23/2020	EXPIRATION		6,100,000	3,010.29	68,320				68,320		(31,343)			(68,320)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB074	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2019	10/30/2020	10/30/2020	EXERCISE		2,500,000	3066.910/3170.260	49,450		84,250		49,450		(9,106)			34,800			
S&P 500 INDEX CALLSPREAD_1YR 853SPB075	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2019	10/30/2020	10/30/2020	EXERCISE		2,900,000	3066.910/3189.590	66,700		116,000		66,700		(13,148)			49,300			
S&P 500 INDEX DIGITAL_1YR 853SPB076	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2019	10/30/2020	10/30/2020	EXERCISE		4,900,000	3,066.91	116,130		185,220		116,130		(18,438)			69,090			
S&P 500 INDEX CALLSPREAD_1YR 853SPB077	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2019	10/30/2020	10/30/2020	EXERCISE		18,400,000	3066.910/3198.790	449,880		791,200		449,880		(92,206)			341,320			
S&P 500 INDEX CALLSPREAD_1YR 853SPB078	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2019	10/30/2020	10/30/2020	EXERCISE		7,500,000	3066.910/3516.210	418,500		496,550		418,500		(171,414)			78,050			

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S&P 500 INDEX CLIQUET_1YR 853SPB079	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/01/2019	10/30/2020	10/30/2020	EXPIRATION		5,200,000	3,066.91	59,800				59,800		(23,222)			(59,800)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB080	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2019	10/30/2020	10/30/2020	EXERCISE		20,500,000	3066.910/3358.270	932,750		1,357,237		932,750		(275,797)			424,487			
S&P 500 INDEX CALLSPREAD_1YR 853SPB081	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2019	10/30/2020	10/30/2020	EXERCISE		2,500,000	3112.910/3312.260	79,250		128,017		79,250		(22,221)			48,767			
S&P 500 INDEX CALL_1YR 853SPB082	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2019	10/30/2020	10/30/2020	EXERCISE		2,900,000	3,212.59	106,140		54,249		106,140		(69,537)			(51,891)			
S&P 500 INDEX DIGITAL_1YR 853SPB085	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/08/2019	11/06/2020	11/06/2020	EXERCISE		5,800,000	3,093.08	139,780		219,820		139,780		(16,008)			80,040			
S&P 500 INDEX CALLSPREAD_1YR 853SPB086	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/08/2019	11/06/2020	11/06/2020	EXERCISE		19,000,000	3093.080/3224.850	463,600		809,429		463,600		(75,300)			345,829			
S&P 500 INDEX CALLSPREAD_1YR 853SPB087	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/08/2019	11/06/2020	11/06/2020	EXERCISE		7,200,000	3093.080/3566.940	417,600		969,193		417,600		(131,671)			551,593			
S&P 500 INDEX CLIQUET_1YR 853SPB088	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/08/2019	11/06/2020	11/06/2020	EXPIRATION		6,100,000	3,093.08	70,150				70,150		(26,994)			(70,150)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB091	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/15/2019	11/13/2020	11/13/2020	EXERCISE		3,300,000	3120.460/3245.280	76,890		132,000		76,890		(8,541)			55,110			
S&P 500 INDEX DIGITAL_1YR 853SPB092	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/15/2019	11/13/2020	11/13/2020	EXERCISE		6,300,000	3,120.46	154,350		240,030		154,350		(11,339)			85,680			
S&P 500 INDEX CALLSPREAD_1YR 853SPB093	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2019	11/13/2020	11/13/2020	EXERCISE		15,700,000	3120.460/3252.140	381,667		662,523		381,667		(45,307)			280,856			
S&P 500 INDEX CALLSPREAD_1YR 853SPB094	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/15/2019	11/13/2020	11/13/2020	EXERCISE		6,700,000	3120.460/3593.830	383,910		997,745		383,910		(95,709)			613,835			
S&P 500 INDEX CLIQUET_1YR 853SPB095	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2019	11/13/2020	11/13/2020	EXPIRATION		7,600,000	3,120.46	89,680				89,680		(22,222)			(89,680)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB099	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/22/2019	11/20/2020	11/20/2020	EXERCISE		2,300,000	3110.290/3234.700	53,360		92,000		53,360		(6,748)			38,640			
S&P 500 INDEX DIGITAL_1YR 853SPB100	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/22/2019	11/20/2020	11/20/2020	EXERCISE		4,600,000	3,110.29	109,480		171,120		109,480		(9,357)			61,640			
S&P 500 INDEX CALLSPREAD_1YR 853SPB101	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/22/2019	11/20/2020	11/20/2020	EXERCISE		16,900,000	3110.290/3242.480	414,050		718,250		414,050		(53,061)			304,200			
S&P 500 INDEX CALLSPREAD_1YR 853SPB102	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/22/2019	11/20/2020	11/20/2020	EXERCISE		4,600,000	3110.290/3580.250	268,180		661,466		268,180		(69,592)			393,286			
S&P 500 INDEX CLIQUET_1YR 853SPB103	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/22/2019	11/20/2020	11/20/2020	EXPIRATION		6,600,000	3,110.29	75,240				75,240		(8,570)			(75,240)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB107	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/02/2019	12/02/2020	12/02/2020	EXERCISE		19,200,000	3113.870/3409.687	885,120		1,824,014		885,120		(165,774)			938,894			
S&P 500 INDEX CALLSPREAD_1YR 853SPB108	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/02/2019	12/02/2020	12/02/2020	EXERCISE		2,800,000	3160.580/3362.979	90,160		181,999		90,160		(15,448)			91,839			
S&P 500 INDEX CALL_1YR 853SPB109	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/02/2019	12/02/2020	12/02/2020	EXERCISE		2,800,000	3,261.78	107,240		366,182		107,240		(43,940)			258,942			
S&P 500 INDEX CALLSPREAD_1YR 853SPB110	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	12/06/2019	12/04/2020	12/04/2020	EXERCISE		3,000,000	3145.910/3271.750	69,540		120,000		69,540		(5,387)			50,460			
S&P 500 INDEX DIGITAL_1YR 853SPB111	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/06/2019	12/04/2020	12/04/2020	EXERCISE		10,500,000	3,145.91	258,300		403,200		258,300		(11,575)			144,900			
S&P 500 INDEX CALLSPREAD_1YR 853SPB112	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/06/2019	12/04/2020	12/04/2020	EXERCISE		26,500,000	3145.910/3279.930	649,250		1,128,900		649,250		(52,124)			479,650			
S&P 500 INDEX CALLSPREAD_1YR 853SPB113	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	12/06/2019	12/04/2020	12/04/2020	EXERCISE		12,400,000	3145.910/3594.520	700,600		1,768,240		700,600		(123,126)			1,067,640			
S&P 500 INDEX CLIQUET_1YR 853SPB114	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/06/2019	12/04/2020	12/04/2020	EXPIRATION		12,800,000	3,145.91	147,200				147,200		(7,597)			(147,200)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB118	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/16/2019	12/16/2020	12/16/2020	EXERCISE		2,500,000	3191.450/3319.110	57,500		100,002		57,500		(1,220)			42,502			
S&P 500 INDEX DIGITAL_1YR 853SPB119	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	12/16/2019	12/16/2020	12/16/2020	EXERCISE		5,300,000	3,191.45	131,440		202,990		131,440		2,442			71,550			

SCHEDULE DB - PART A - SECTION 2

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S&P 500 INDEX CALLSPREAD_1YR 853SPB120	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/16/2019	12/16/2020	12/16/2020	EXERCISE		19,400,000	3191.450/3325.170	463,660		812,849		463,660		(11,487)			349,189			
S&P 500 INDEX CALLSPREAD_1YR 853SPB121	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/16/2019	12/16/2020	12/16/2020	EXERCISE		7,200,000	3191.450/3659.950	397,440		1,056,960		397,440		(39,756)			659,520			
S&P 500 INDEX CLIQUET_1YR 853SPB122	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2019	12/16/2020	12/16/2020	EXPIRATION		7,800,000	3,191.45	95,160				95,160		13,393			(95,160)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB126	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/23/2019	12/23/2020	12/23/2020	EXERCISE		2,500,000	3224.010/3322.342	45,750		76,248		45,750		2,068			30,498			
S&P 500 INDEX DIGITAL_1YR 853SPB127	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2019	12/23/2020	12/23/2020	EXERCISE		5,500,000	3,224.01	135,300		209,550		135,300		7,169			74,250			
S&P 500 INDEX CALLSPREAD_1YR 853SPB128	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/23/2019	12/23/2020	12/23/2020	EXERCISE		17,600,000	3224.010/3360.708	431,200		746,251		431,200		16,181			315,051			
S&P 500 INDEX CALLSPREAD_1YR 853SPB129	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/23/2019	12/23/2020	12/23/2020	EXERCISE		6,400,000	3224.010/3695.682	356,480		925,059		356,480		(1,253)			568,579			
S&P 500 INDEX CLIQUET_1YR 853SPB130	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/23/2019	12/23/2020	12/23/2020	EXPIRATION		5,700,000	3,224.01	70,680				70,680		16,374			(70,680)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB133	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/30/2019	12/30/2020	12/30/2020	EXERCISE		2,500,000	3221.290/3350.140	58,000		99,999		58,000		1,797			41,999			
S&P 500 INDEX DIGITAL_1YR 853SPB134	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/30/2019	12/30/2020	12/30/2020	EXERCISE		3,600,000	3,221.29	90,000		140,040		90,000		4,206			50,040			
S&P 500 INDEX CALLSPREAD_1YR 853SPB135	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/30/2019	12/30/2020	12/30/2020	EXERCISE		12,500,000	3221.290/3363.350	313,750		551,254		313,750		7,129			237,504			
S&P 500 INDEX CALLSPREAD_1YR 853SPB136	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/30/2019	12/30/2020	12/30/2020	EXERCISE		5,400,000	3221.290/3704.480	306,180		809,994		306,180		(3,357)			503,814			
S&P 500 INDEX CLIQUET_1YR 853SPB137	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/30/2019	12/30/2020	12/30/2020	EXPIRATION		3,400,000	3,221.29	40,460				40,460		7,965			(40,460)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB138	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/30/2019	12/30/2020	12/30/2020	EXERCISE		20,400,000	3221.290/3527.310	926,160		1,937,984		926,160		7,046			1,011,824			
S&P 500 INDEX CALL_1YR 853SPB139	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/30/2019	12/30/2020	12/30/2020	EXERCISE		3,600,000	3,374.30	129,960		399,796		129,960		(1,582)			269,836			
S&P 500 INDEX CALL_1YR 853SPB464	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021	11/05/2020	SALE		3,600,000	3,523.38		145,584	175,830		145,584					30,246			
S&P 500 INDEX ASIAN_10YR 853SPS793	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/15/2010	01/15/2020	01/15/2020	EXERCISE		2,500,000	1,180.68	327,500		1,757,292		327,500		(1,411,702)			1,429,792			
S&P 500 INDEX ASIAN_10YR 853SPS926	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	02/16/2010	02/14/2020	02/14/2020	EXERCISE		2,900,000	1,116.22	398,750		2,346,777		398,750		(1,902,017)			1,948,027			
S&P 500 INDEX ASIAN_10YR 853SPT114	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/08/2010	03/06/2020	03/06/2020	EXERCISE		2,900,000	1,160.70	386,570		2,157,546		386,570		(1,748,397)			1,770,976			
S&P 500 INDEX ASIAN_10YR 853SPT197	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	03/24/2010	03/24/2020	03/24/2020	EXERCISE		2,500,000	1,190.49	335,000		1,756,420		335,000		(1,409,468)			1,421,420			
S&P 500 INDEX ASIAN_10YR 853SPT213	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2010	04/01/2020	04/01/2020	EXERCISE		3,500,000	1,201.07	472,500		2,418,236		472,500		(1,938,569)			1,945,736			
S&P 500 INDEX ASIAN_10YR 853SPT320	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	04/23/2010	04/23/2020	04/23/2020	EXERCISE		2,500,000	1,241.02	348,000		1,658,883		348,000		(1,259,837)			1,310,883			
S&P 500 INDEX ASIAN_10YR 853SPT460	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/24/2010	05/22/2020	05/22/2020	EXERCISE		2,800,000	1,094.59	477,400		2,463,536		477,400		(1,985,687)			1,986,136			
S&P 500 INDEX ASIAN_10YR 853SPT486	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2010	06/01/2020	06/01/2020	EXERCISE		2,500,000	1,091.80	416,250		2,226,308		416,250		(1,804,750)			1,810,058			
S&P 500 INDEX ASIAN_10YR 853SPT627	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	07/08/2010	07/08/2020	07/08/2020	EXERCISE		2,900,000	1,116.59	446,600		2,587,380		446,600		(2,115,790)			2,140,780			
S&P 500 INDEX ASIAN_10YR 853SPT775	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	08/16/2010	08/14/2020	08/14/2020	EXERCISE		2,500,000	1,149.97	340,750		2,186,500		340,750		(1,814,742)			1,845,750			
S&P 500 INDEX ASIAN_10YR 853SPT908	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/24/2010	09/24/2020	09/24/2020	EXERCISE		2,500,000	1,229.54	304,750		1,917,596		304,750		(1,594,671)			1,612,846			
S&P 500 INDEX ASIAN_10YR 853SPT940	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	10/15/2010	10/15/2020	10/15/2020	EXERCISE		2,500,000	1,234.29	322,500		1,904,675		322,500		(1,551,333)			1,582,175			
S&P 500 INDEX ASIAN_10YR 853SPU111	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/16/2010	12/16/2020	12/16/2020	EXERCISE		3,300,000	1,242.87	445,500		2,469,661		445,500		(1,964,716)			2,024,161			
S&P 500 INDEX ASIAN_7YR 853SPV725	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/08/2013	05/08/2020	05/08/2020	EXERCISE		2,500,000	1,632.69	216,250		1,069,771		216,250		(869,592)			853,521			
S&P 500 INDEX ASIAN_10YR 853SPV885	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	08/16/2013	08/16/2023	12/01/2020	SALE		3,200,000	1,655.83	382,080		2,107,200		382,080		(1,437,730)			1,725,120			
S&P 500 INDEX ASIAN_10YR 853SPW215	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/14/2014	02/14/2024	12/01/2020	SALE		2,500,000	1,838.63	287,000		1,361,938		287,000		(840,839)			1,074,938			

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S&P 500 INDEX ASIAN_10YR 853SPW420	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/08/2014	05/08/2024	12/01/2020	SALE		2,500,000	1,875.63	265,750		1,326,000		265,750		(828,123)			1,060,250			
S&P 500 INDEX ASIAN_10YR 853SPW875	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	12/01/2014	12/03/2024	12/01/2020	SALE		2,500,000	2,053.44	317,500		1,093,250		317,500		(552,160)			775,750			
S&P 500 INDEX CALLSPREAD_5YR 853SPY030	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/24/2015	02/24/2020	02/24/2020	EXERCISE		2,500,000	2115.480/2605.850	218,000		579,500		218,000		(357,697)			361,500			
S&P 500 INDEX ASIAN_10YR 853SPY050	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/27/2015	02/27/2025	12/02/2020	SALE		2,500,000	2,104.50	331,750		1,067,023		331,750		(496,707)			735,273			
S&P 500 INDEX CALLSPREAD_5YR 853SPY285	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	05/22/2015	05/22/2020	05/22/2020	EXERCISE		2,500,000	2126.060/2907.390	303,750		918,753		303,750		(564,574)			615,003			
S&P 500 INDEX CALLSPREAD_5YR 853SPY320	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2015	06/17/2020	06/17/2020	EXERCISE		2,500,000	2100.440/3016.230	340,000		1,090,004		340,000		(667,525)			750,004			
S&P 500 INDEX ASIAN_10YR 853SPY345	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	06/24/2015	06/24/2025	12/02/2020	SALE		2,500,000	2,108.58	332,000		1,107,582		332,000		(526,094)			775,582			
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												76,380,627	145,584	137,251,105		76,526,211	XXX	(72,003,113)			60,724,894			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												76,380,627	145,584	137,251,105		76,526,211	XXX	(72,003,113)			60,724,894			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												76,380,627	145,584	137,251,105		76,526,211	XXX	(72,003,113)			60,724,894			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												76,380,627	145,584	137,251,105		76,526,211	XXX	(72,003,113)			60,724,894			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																	XXX							XXX
1709999999. Subtotal - Hedging Other												76,380,627	145,584	137,251,105		76,526,211	XXX	(72,003,113)			60,724,894			XXX
1719999999. Subtotal - Replication																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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	24	25
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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	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	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												76,380,627	145,584	137,251,105		76,526,211	XXX	(72,003,113)			60,724,894			XXX

(a)

Code	Description of Hedged Risk(s)
E	EQUITY INDEX

(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	G5GSEF7VJP5I7OUK5573	Y	Y	49,613,250	51,489,420		1,876,170	51,489,420		1,876,170		
CREDIT SUISSE	E58DKGMJYYYJLNBC3868	Y	Y	7,940,000	8,572,112		632,112	8,572,112		632,112		
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	1,170,000	1,226,923		56,923	1,226,923		56,923		
ING	ZOMI2JT14K8OXYZWX446	Y	Y	20,750,000	20,605,965			20,605,965				
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	36,316,000	37,405,958		1,089,958	37,405,958		1,089,958		
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	30,720,000	30,567,420			30,567,420				
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Y	Y	51,440,000	48,756,215			48,756,215				
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	35,300,000	35,331,554		31,554	35,331,554		31,554		
0299999999. Total NAIC 1 Designation				233,249,250	233,955,567		3,686,717	233,955,567		3,686,717		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals				233,249,250	233,955,567		3,686,717	233,955,567		3,686,717		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					233,955,567							

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	49,613,250	49,613,250	XXX	01/01/2021	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Other	000000-00-0	Money Market Fund	7,940,000	7,940,000	XXX	01/01/2021	V
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Other	000000-00-0	Money Market Fund	1,170,000	1,170,000	XXX	01/01/2021	V
ING ZOMI2JT14K8OXYZWX446	Other	000000-00-0	Money Market Fund	20,750,000	20,750,000	XXX	01/01/2021	V
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Other	000000-00-0	Money Market Fund	36,316,000	36,316,000	XXX	01/01/2021	V
NATIXIS KX1WK48MPD4Y2NCUIZ63	Other	000000-00-0	Money Market Fund	30,720,000	30,720,000	XXX	01/01/2021	V
SUNTRUST CAPITAL IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	51,440,000	51,440,000	XXX	01/01/2021	V
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	35,300,000	35,300,000	XXX	01/01/2021	V
0299999999 - Total				233,249,250	233,249,250	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					12,619,395	XXX
JP Morgan Chase ..... Houston, TX					463,468	XXX
Synovus Bank ..... Biloxi, MS					307,760	XXX
Texas Capital Bank, N.A. ..... Dallas, TX					417,660	XXX
Wells Fargo ..... Houston, TX					(7,936,842)	XXX
0199998 Deposits in ... 33 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			1,856,852	XXX
0199999. Totals - Open Depositories	XXX	XXX			7,728,293	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			7,728,293	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	24,660	XXX
0599999 Total - Cash	XXX	XXX			7,752,953	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(40,718,567)	4. April	(45,030,478)	7. July	(41,660,136)	10. October	601,477
2. February	(37,498,810)	5. May	(40,351,719)	8. August	(50,385,265)	11. November	49,937,366
3. March	(47,374,149)	6. June	(39,771,992)	9. September	(51,543,325)	12. December	7,752,953

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								
	HILLTOP SECURITIES INC		05/13/2020	2.569	01/20/2021	24,967,145		402,909
	HILLTOP SECURITIES INC		09/15/2020	1.157	03/17/2021	9,976,173		34,312
	HILLTOP SECURITIES INC		10/27/2020	1.165	03/17/2021	49,879,167		104,722
	HILLTOP SECURITIES INC		11/17/2020	1.145	04/14/2021	24,918,458		34,833
	CIGNA CORP		12/07/2020	0.200	01/06/2021	45,198,744		6,278
	CIGNA CORP		12/07/2020	0.200	01/04/2021	9,999,833		1,389
	VECTREN UTILITY HOLDINGS		12/08/2020	0.250	01/07/2021	9,999,583		1,667
	VECTREN UTILITY HOLDINGS		12/08/2020	0.220	01/07/2021	9,999,633		1,467
	EVERSOURCE ENERGY		12/09/2020	0.160	01/06/2021	14,999,667		1,533
	FMC TECHNOLOGIES INC		12/10/2020	0.230	01/08/2021	7,999,642		1,124
	PARKER-HANNIFIN CORP		12/10/2020	0.180	01/05/2021	2,519,950		277
	UDR INC		12/15/2020	0.200	01/13/2021	31,639,890		2,988
	EVERSOURCE ENERGY		12/15/2020	0.230	01/12/2021	29,997,892		3,258
	VW CREDIT INC		12/15/2020	0.200	01/13/2021	18,927,738		1,788
	WALGREENS BOOTS ALLIANCE		12/15/2020	0.300	01/12/2021	2,999,725		425
	OGE ENERGY CORPORATION		12/16/2020	0.210	01/06/2021	22,999,329		2,147
	CENTERPOINT ENERGY INC		12/16/2020	0.230	01/07/2021	14,699,437		1,503
	CENTERPOINT ENERGY INC		12/16/2020	0.230	01/13/2021	14,998,850		1,533
	WEC ENERGY GROUP INC		12/16/2020	0.200	01/04/2021	11,668,805		1,037
	AMERICAN ELEC POWER CO		12/17/2020	0.210	01/06/2021	24,999,271		2,187
	ATLANTIC CITY ELECTRIC		12/17/2020	0.200	01/07/2021	10,480,651		873
	CENTERPOINT ENERGY INC		12/18/2020	0.230	01/06/2021	5,815,814		520
	DELMARVA POWER & LIGHT		12/21/2020	0.200	01/07/2021	15,070,498		921
	EXELON GENERATION CO		12/22/2020	0.250	01/20/2021	4,999,340		347
	AMERICAN ELEC POWER CO		12/22/2020	0.220	01/07/2021	2,399,912		147
	TORONTO DOMINION BANK		12/23/2020	0.190	01/13/2021	14,999,050		713
	WASHINGTON GAS LIGHT CO		12/23/2020	0.200	01/04/2021	6,059,899		303
	MCCORMICK & COMPANY INC		12/28/2020	0.220	01/15/2021	49,995,722		1,222
	WALGREENS BOOTS ALLIANCE		12/28/2020	0.350	01/27/2021	9,497,599		369
	TORONTO DOMINION BANK		12/28/2020	0.200	01/27/2021	4,011,420		89
	L'OREAL USA INC		12/29/2020	0.090	01/06/2021	34,999,563		263
	CHEVRON CORP		12/29/2020	0.090	01/06/2021	24,999,688		188
	VW CREDIT INC		12/29/2020	0.170	01/14/2021	6,999,570		99
	DELMARVA POWER & LIGHT		12/29/2020	0.160	01/05/2021	4,999,911		67
	ARCHER DANIELS MIDLAND		12/30/2020	0.090	01/14/2021	24,199,214		121
	UNITEDHEALTH GROUP INC		12/30/2020	0.140	01/06/2021	44,124,142		343
	WESTERN UNION CO		12/30/2020	0.170	01/05/2021	19,999,622		189
	ANTHEM INC		12/30/2020	0.100	01/06/2021	10,999,847		61
	WEC ENERGY GROUP INC		12/30/2020	0.160	01/06/2021	7,142,841		64
	POTOMAC ELECTRIC POWER		12/30/2020	0.160	01/06/2021	5,999,867		53
	ATLANTIC CITY ELECTRIC		12/30/2020	0.160	01/06/2021	3,999,911		36
	WEC ENERGY GROUP INC		12/30/2020	0.160	01/06/2021	3,656,919		33
	SOUTHERN CO FUNDING CORP		12/31/2020	0.200	01/25/2021	37,943,940		211
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						736,783,872		614,609
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						736,783,872		614,609
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
	STUDIO MOVIE DD T/L 1L (DIP) 10/20		12/21/2020	10.250	02/22/2021	123,957	162	238
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						123,957	162	238
6599999. Subtotal - Unaffiliated Bank Loans						123,957	162	238
7699999. Total - Issuer Obligations						736,783,872		614,609
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								

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
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans						123,957	162	238
8399999. Total Bonds						736,907,829	162	614,847
825252-40-6	STIT Treasury Portfolio		12/31/2020	0.000		3,817,052		
	Wells Fargo MM		12/31/2020					361,391
	Morgan Stanley Institutional MM		12/31/2020			180,469,250		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						184,286,302		361,391
8899999 - Total Cash Equivalents						921,194,131	162	976,238

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...$ 1B ...$ 1C ...$ 1D ...$ 1E ...$ 1F ...$ 1G ...$ 736,783,872

2A ...$ 2B ...$ 2C ...$

3A ...$ 3B ...$ 3C ...$

4A ...$ 4B ...$ 4C ...$

5A ...$ 5B ...$ 5C ...$ 123,957

6 ...$

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			35,002	35,083
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	99,980	100,239		
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			214,254	215,354
33. New York NY						
34. North Carolina NC	B	NC Gen Stat Ch 58-5-50			399,921	400,958
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	TX Ins Code Art 1.10 par 17a	13,682,417	14,339,783	7,780,153	8,144,240
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			1,222,224	1,237,385
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	13,782,397	14,440,022	9,651,554	10,033,020
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				