ANNUAL STATEMENT

OF THE

American National Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Texas

FOR THE YEAR ENDED
DECEMBER 31, 2021

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

2021

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

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), 409-766-6057 (Area Code) (Telephone Number)

Internet Website Address www.americannational.com

Statutory Statement Contact De'Shawna Charnelle Sherman (Name), 409-766-6057 (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
Assistant Vice President & Corporate Secretary	Ilse JeLayne Hoffman #	Senior Vice President & Chief Life & Annuity Actuary	Sara Liane Latham #

OTHER

David Alan Behrens, Executive Vice President	Johnny David Johnson, Executive Vice President	James Walter Pangburn, Executive Vice President
John Frederick Simon #, Executive Vice President & Chief Life & Annuity Administrative Officer	Shannon Lee Smith, Executive Vice President	James Patrick Stelling, Executive Vice President
Hoyt James Strickland Jr., Executive Vice President	Timothy Allen Walsh #, Executive Vice President & Chief Operating Officer	
Michele Mackay Bartkowski, Senior Vice President	Scott Frankie Brast, Senior Vice President	Brian Neil Bright, Senior Vice President
Scott Christopher Campbell, Senior Vice President	Lee Chadwick Ferrell, Senior Vice President	Bernard Stephen Gerwel, Senior Vice President
Stephanie Gunter Grobin #, Senior Vice President	Joseph Suhl Highbarger #, Senior Vice President	Deborah Kay Janson #, Senior Vice President & Assistant Secretary
Robert Jay Kirchner #, Senior Vice President	Anne Marie LeMire, Senior Vice President	Bruce Murray LePard, Senior Vice President
Bradley Wayne Manning, Senior Vice President	Michael Scott Marquis, Senior Vice President	Brody Jason Merrill #, Senior Vice President, Chief Financial Officer & Treasurer
Jeffrey Aaron Mills, Senior Vice President	Meredith Myron Mitchell, Senior Vice President	Michael Scott Nimmons, Senior Vice President
Matthew Richard Ostiguy, Senior Vice President & P&C Chief Operating Officer	Cecelia Guerrero Pardo, Senior Vice President	Edward Bruce Pavelka, Senior Vice President
Ronald Clark Price, Senior Vice President	Patrick Anthony Smith, Senior Vice President	Wayne Allen Smith, Senior Vice President
Mark Allan Walker #, Senior Vice President	John Frank White, Senior Vice President	
Tracy Leigh Milina, Vice President	Deanna Denise Sneddon, Vice President & Assistant Treasurer	William Henry Watson III #, Vice President & Health Actuary
Larry Edward Linares, Assistant Vice President		

DIRECTORS OR TRUSTEES

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

Ilse JeLayne Hoffman
Assistant Vice President & Corporate Secretary

Michelle Annette Gage
Vice President & Controller

Subscribed and sworn to before me this 26th day of JANUARY, 2022

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
MY COMM. EXP. 03/20/25
NOTARY ID 12512342-7

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)	10,114,785,962		10,114,785,962	9,284,477,274
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	36,356,307		36,356,307	3,990,871
	2.2 Common stocks	50,537,108	24,921,866	25,615,242	3,696,370,737
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,803,681,236		4,803,681,236	4,844,481,610
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	53,779,313		53,779,313	40,557,209
	4.2 Properties held for the production of income (less $ encumbrances)	302,544,283		302,544,283	320,187,005
	4.3 Properties held for sale (less $ encumbrances)				3,364,277
5.	Cash ($ 62,139,869 , Schedule E - Part 1), cash equivalents ($ 1,351,119,200 , Schedule E - Part 2) and short-term investments ($ 110,448,750 , Schedule DA)	1,523,707,819		1,523,707,819	929,742,737
6.	Contract loans (including $ 299,799 premium notes)	323,816,880	983,081	322,833,799	326,808,945
7.	Derivatives (Schedule DB)	251,356,313		251,356,313	233,955,567
8.	Other invested assets (Schedule BA)	4,499,818,221		4,499,818,221	851,453,908
9.	Receivables for securities	64,979,965		64,979,965	3,939,067
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)	22,025,363,407	25,904,947	21,999,458,460	20,539,329,207
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	136,139,217		136,139,217	150,880,039
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	6,337,819	1,692,266	4,645,553	6,530,714
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	148,223,905		148,223,905	138,781,997
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	21,155,904		21,155,904	24,531,467
	16.2 Funds held by or deposited with reinsured companies	4,096,323		4,096,323	7,083,112
	16.3 Other amounts receivable under reinsurance contracts	2,326,606		2,326,606	2,083,018
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	6,344,945	6,344,945		
18.2	Net deferred tax asset	200,021,397	88,675,493	111,345,904	73,426,625
19.	Guaranty funds receivable or on deposit	1,543,395		1,543,395	1,938,360
20.	Electronic data processing equipment and software	29,857,851	20,161,549	9,696,302	5,188,257
21.	Furniture and equipment, including health care delivery assets ($)	1,003,624	1,003,624		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	29,843,586		29,843,586	28,114,679
24.	Health care ($) and other amounts receivable	21,410,948	21,410,948		
25.	Aggregate write-ins for other than invested assets	241,868,925	202,366,137	39,502,788	39,899,771
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,875,537,852	367,559,909	22,507,977,943	21,017,787,246
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,320,703,393		1,320,703,393	1,185,466,629
28.	Total (Lines 26 and 27)	24,196,241,245	367,559,909	23,828,681,336	22,203,253,875
	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	26,577,244	1,150,949	25,426,295	21,212,986
2502.	Credit Insurance Recoverable	12,348,295		12,348,295	11,671,063
2503.	Taxes Other Than FIT	1,149,592		1,149,592	1,431,611
2598.	Summary of remaining write-ins for Line 25 from overflow page	201,793,794	201,215,188	578,606	5,584,111
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	241,868,925	202,366,137	39,502,788	39,899,771

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 16,339,600,987 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	16,339,600,987	14,982,653,612
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	33,604,108	36,497,871
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	457,166,322	490,513,540
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	192,806,660	172,345,744
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	14,206,820	16,768,189
5.	Policyholders' dividends/refunds to members $ 164,318 and coupons $ due and unpaid (Exhibit 4, Line 10)	164,318	122,589
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)	1,558,077	1,380,395
	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 $ 112,360 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	1,646,332	1,139,246
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 $ 7,032,466 assumed and $ 1,122,184 ceded	8,154,650	8,562,310
	9.4 Interest maintenance reserve (IMR, Line 6)	1,163,866	
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,594,175 accident and health $ 2,860,122 and deposit-type contract funds $	7,454,297	7,466,642
11.	Commissions and expense allowances payable on reinsurance assumed	1,773,206	1,903,741
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	62,054,477	37,804,782
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,814,123)	(2,126,828)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	3,005,116	4,624,406
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	103,472	102,685
17.	Amounts withheld or retained by reporting entity as agent or trustee	68,627,769	60,831,677
18.	Amounts held for agents' account, including $ 788,231 agents' credit balances	788,231	876,224
19.	Remittances and items not allocated	17,004,318	14,804,654
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	5,808,845	6,113,278
22.	Borrowed money $ 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)	816,679,151	829,571,180
	24.02 Reinsurance in unauthorized and certified ($) companies	18,981,492	18,550,058
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	11,090,952	12,938,736
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,333,996	1,325,607
	24.08 Derivatives		
	24.09 Payable for securities	3,290,486	1,970,604
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	450,211,228	416,631,902
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,518,465,053	17,373,372,844
27.	From Separate Accounts Statement	1,320,703,393	1,185,466,629
28.	Total liabilities (Lines 26 and 27)	19,839,168,446	18,558,839,473
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	26,701,706	26,701,706
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	3,957,811,184	3,612,712,696
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	3,984,512,890	3,639,414,402
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,989,512,890	3,644,414,402
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	23,828,681,336	22,203,253,875
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	256,149,250	235,469,250
2502.	Property and casualty reinsurance liabilities	163,995,901	151,186,456
2503.	Pending escheat items	21,454,666	21,463,249
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,611,411	8,512,947
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	450,211,228	416,631,902
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		
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)		

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)	2,583,136,776	1,565,550,987
2.	Considerations for supplementary contracts with life contingencies	3,532,699	2,831,594
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,740,043,515	705,864,576
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,082,396	1,201,178
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)	22,792,377	23,583,670
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	15,630,628	14,714,583
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	143,004,204	145,948,421
9.	Total (Lines 1 to 8.3)	4,509,222,595	2,459,695,009
10.	Death benefits	418,114,039	350,602,292
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,383,431	2,742,907
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	441,076,426	413,409,967
13.	Disability benefits and benefits under accident and health contracts	18,706,520	24,192,715
14.	Coupons, guaranteed annual pure endowments and similar benefits	30,364	52,424
15.	Surrender benefits and withdrawals for life contracts	826,246,145	1,002,438,883
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	19,542,534	19,538,168
18.	Payments on supplementary contracts with life contingencies	86,833	184,055
19.	Increase in aggregate reserves for life and accident and health contracts	1,370,351,376	163,650,356
20.	Totals (Lines 10 to 19)	3,096,537,668	1,976,811,767
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	291,601,106	232,403,800
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	16,293,729	19,069,921
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	219,631,861	208,901,799
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	38,062,319	32,982,150
25.	Increase in loading on deferred and uncollected premiums	4,615,753	6,754,260
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(51,150,239)	(53,491,804)
27.	Aggregate write-ins for deductions	111,452,136	121,356,901
28.	Totals (Lines 20 to 27)	3,727,044,333	2,544,788,794
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	782,178,262	(85,093,785)
30.	Dividends to policyholders and refunds to members	1,610,266	1,410,494
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	780,567,996	(86,504,279)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(11,822,631)	(16,350,541)
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)	792,390,627	(70,153,738)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 31,428,497 (excluding taxes of $ 842,712 transferred to the IMR)	85,928,716	22,653,055
35.	Net income (Line 33 plus Line 34)	878,319,343	(47,500,683)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,644,414,402	3,477,727,486
37.	Net income (Line 35)	878,319,343	(47,500,683)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 7,821,729	(439,590,278)	407,296,064
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	45,372,775	22,955,877
41.	Change in nonadmitted assets	(81,066,880)	(16,064,337)
42.	Change in liability for reinsurance in unauthorized and certified companies	(431,434)	2,513,650
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	12,892,029	(108,532,220)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		108,468,720
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)
	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	(155,000,000)	(93,595,008)
53.	Aggregate write-ins for gains and losses in surplus	84,602,933	(5,198,933)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	345,098,488	166,686,916
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,989,512,890	3,644,414,402
	DETAILS OF WRITE-INS		
08.301.	Property and Casualty Reinsurance Income	126,279,022	129,047,383
08.302.	Miscellaneous Income	8,096,153	5,167,999
08.303.	Retention Fees Collected	7,976,376	8,118,776
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	652,653	3,614,263
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	143,004,204	145,948,421
2701.	Property and Casualty Reinsurance Expenses	111,399,216	121,282,264
2702.	Fines and Penalties to Regulatory Authorities	52,920	74,637
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	111,452,136	121,356,901
5301.	Change in pension plan unrecognized gains (losses)	60,957,148	(6,728,380)
5302.	Prior year correction to annuity reserves	23,994,723	
5303.	Change in deferred tax on non-admitted items	15,631,519	1,276,127
5398.	Summary of remaining write-ins for Line 53 from overflow page	(15,980,457)	253,320
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	84,602,933	(5,198,933)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,573,644,492	1,560,959,021
2.	Net investment income	1,791,789,794	655,884,976
3.	Miscellaneous income	184,325,269	183,611,679
4.	Total (Lines 1 through 3)	4,549,759,555	2,400,455,676
5.	Benefit and loss related payments	1,702,074,072	1,771,203,585
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(50,462,944)	(53,600,854)
7.	Commissions, expenses paid and aggregate write-ins for deductions	668,533,569	624,408,054
8.	Dividends paid to policyholders	1,390,855	1,202,964
9.	Federal and foreign income taxes paid (recovered) net of $ (78,230,387) tax on capital gains (losses)	13,754,343	14,724,723
10.	Total (Lines 5 through 9)	2,335,289,895	2,357,938,472
11.	Net cash from operations (Line 4 minus Line 10)	2,214,469,660	42,517,204
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,760,265,361	2,150,290,510
	12.2 Stocks	5,059,061	14,422,300
	12.3 Mortgage loans	870,026,358	493,086,032
	12.4 Real estate	14,292,656	11,702,962
	12.5 Other invested assets	230,911,464	202,662,926
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(278)	(24,306)
	12.7 Miscellaneous proceeds	144,716,154	53,284,632
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,025,270,776	2,925,425,056
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,607,012,396	1,534,490,657
	13.2 Stocks	45,186,168	17,270,542
	13.3 Mortgage loans	818,869,418	642,758,679
	13.4 Real estate	25,512,888	47,182,317
	13.5 Other invested assets	656,097,301	306,342,873
	13.6 Miscellaneous applications	78,161,644	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,230,839,814	2,548,045,068
14.	Net increase (decrease) in contract loans and premium notes	(4,099,812)	(24,313,647)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,201,469,226)	401,693,635
	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
	16.3 Borrowed funds	(250,000,000)	250,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(52,889,752)	(45,863,008)
	16.5 Dividends to stockholders	155,000,000	93,595,008
	16.6 Other cash provided (applied)	38,854,400	(29,380,043)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(419,035,352)	81,227,777
	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)	593,965,082	525,438,616
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	929,742,737	404,304,121
	19.2 End of year (Line 18 plus Line 19.1)	1,523,707,819	929,742,737

In 2021, it was discovered that there were Mortgage Loans that foreclosed in 2020 and rolled over to Real Estate as a non-cash transaction. Therefore, 2020 non-cash disclosure was updated to reflect transactions.

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

20.0001. Real Estate acquired in satisfaction of debt	4,400,000	8,615,934

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	2,583,136,776	761,311,252	13,796,774	1,715,116,739	63,985,373	28,926,638			
2.	Considerations for supplementary contracts with life contingencies	3,532,699	XXX	XXX	1,354,280	2,178,419	XXX	XXX		XXX
3.	Net investment income	1,740,043,515	511,034,157	15,870,429	980,078,661	203,100,460	11,004,426		18,955,382	
4.	Amortization of Interest Maintenance Reserve (IMR)	1,082,396	317,899	9,849	611,861	124,167	6,711		11,909	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	22,792,377	5,642,685	78,608			17,071,084	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	15,630,628	8,018,264	2,007,539	348,231	5,256,594		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	143,004,204	1,254,239	501,409	3,788,504	31,152	1,134,370		136,294,530	
9.	Totals (Lines 1 to 8.3)	4,509,222,595	1,287,578,496	32,264,608	2,701,298,276	274,676,165	58,143,229		155,261,821	
10.	Death benefits	418,114,039	412,792,182	5,448,621	(52,338)	(74,426)	XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,383,431	2,383,431				XXX	XXX		
12.	Annuity benefits	441,076,426	XXX	XXX	324,260,068	116,816,358	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	18,706,520	5,039,727	23,979			13,642,814	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits	30,364	30,364					XXX		
15.	Surrender benefits and withdrawals for life contracts	826,246,145	84,324,570	10,081,445	512,094,079	219,746,051	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	19,542,534	3,636,229	(93,578)	10,985,360	5,012,626		XXX	1,897	
18.	Payments on supplementary contracts with life contingencies	86,833			86,833		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	1,370,351,376	281,690,478	(9,444,070)	1,277,958,123	(176,959,393)	(2,893,762)	XXX		
20.	Totals (Lines 10 to 19)	3,096,537,668	789,896,981	6,016,397	2,125,332,125	164,541,216	10,749,052	XXX	1,897	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	291,601,106	185,048,319	587,200	92,658,125	3,884,132	9,423,330			XXX
22.	Commissions and expense allowances on reinsurance assumed	16,293,729	365,917				15,927,812	XXX		
23.	General insurance expenses and fraternal expenses	219,631,861	151,549,084	1,326,692	42,719,567	2,949,176	6,705,357		14,381,985	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	38,062,319	29,718,404	751,186	4,052,311	(479,367)	897,783		3,122,002	
25.	Increase in loading on deferred and uncollected premiums	4,615,753	4,608,471	7,282				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(51,150,239)	(7,918,292)	(2,001,187)	(3,978,634)	(37,252,126)		XXX		
27.	Aggregate write-ins for deductions	111,452,136	6,692	2,750	5,958	1,240	37,256		111,398,240	
28.	Totals (Lines 20 to 27)	3,727,044,334	1,153,275,576	6,690,320	2,260,789,452	133,644,271	43,740,590		128,904,124	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	782,178,261	134,302,920	25,574,288	440,508,824	141,031,893	14,402,639		26,357,697	
30.	Dividends to policyholders and refunds to members	1,610,266	1,540,025	70,241				XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	780,567,995	132,762,895	25,504,047	440,508,824	141,031,893	14,402,639		26,357,697	
32.	Federal income taxes incurred (excluding tax on capital gains)	(11,822,631)	(2,406,208)	(203,226)	(7,420,289)	(1,505,817)	(92,616)		(194,475)	
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)	792,390,626	135,169,103	25,707,273	447,929,113	142,537,710	14,495,255		26,552,172	
34.	Policies/certificates in force end of year	2,200,295	1,817,079	31,973	116,759	28,392	206,092	XXX		
	DETAILS OF WRITE-INS									
08.301.	Property and Casualty Income	126,279,022							126,279,022	
08.302.	Miscellaneous Income	8,096,153	1,254,239	33,887	3,788,504	31,152	64,826		2,923,545	
08.303.	Retention Fees Collected	7,976,376		467,522			416,891		7,091,963	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	652,653					652,653			
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	143,004,204	1,254,239	501,409	3,788,504	31,152	1,134,370		136,294,530	
2701.	Property and Casualty Expenses	111,399,216							111,399,216	
2702.	Fine and Penalties to Regulatory Authorities	52,920	6,692	2,750	5,958	1,240	37,256		(976)	
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	111,452,136	6,692	2,750	5,958	1,240	37,256		111,398,240	

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)	761,311,252	43,211	248,282,657	139,783,212	151,042,058	69,355,973	133,652,242		6,222,167	12,929,732		
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	511,034,157	11,118,698	196,994,482	84,426,206	48,513,653	81,635,530	78,434,137		9,031,093	880,358		
4.	Amortization of Interest Maintenance Reserve (IMR)	317,899	6,927	217,302	93,129						541		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	5,642,685		464	2,273,051		307,295	13,613		20,139	3,028,123		
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	8,018,264								8,018,264			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	1,254,239	71	256,628	35,010	46,152	99,409	33,682		783,287			
9.	Totals (Lines 1 to 8.3)	1,287,578,496	11,168,907	445,751,532	226,610,609	199,601,863	151,398,207	212,133,674		24,074,950	16,838,754		
10.	Death benefits	412,792,182	2,454,607	159,565,102	83,749,868	18,746,611	56,395,419	78,585,421		5,340,616	7,954,538		
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,383,431	638,270	1,640,085			105,076						
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	5,039,727	2	3,841,503	127,841	2,790	1,011,782	26,457		29,352			
14.	Coupons, guaranteed annual pure endowments and similar benefits	30,364		30,364									
15.	Surrender benefits and withdrawals for life contracts	84,324,570	442,554	29,224,665	122,949	11,096,748	30,031,481	(468,809)		13,874,982			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	3,636,229	235,351	1,955,803	619,165	172,834	360,686	392,836		(118,620)	18,174		
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	281,690,478	(2,690,261)	119,652,003	4,232,475	90,910,602	69,461,165	1,606,126		(192,538)	(1,289,094)		
20.	Totals (Lines 10 to 19)	789,896,981	1,080,523	315,909,525	88,852,298	120,929,585	157,365,609	80,142,031		18,933,792	6,683,618		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	185,048,319	22,527	69,477,973	21,158,985	39,509,561	13,782,106	31,508,695		476,128	9,112,344		XXX
22.	Commissions and expense allowances on reinsurance assumed	365,917					38,644				327,273		
23.	General insurance expenses	151,549,084	477,911	74,804,924	18,701,231	16,562,262	28,120,384	7,210,668		1,674,728	3,996,976		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	29,718,404	6,319	10,910,210	6,142,452	4,356,791	3,708,265	3,894,436		253,446	446,485		
25.	Increase in loading on deferred and uncollected premiums	4,608,471	(53)	2,952,642	1,662,338		(6,456)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(7,918,292)								(7,918,292)			
27.	Aggregate write-ins for deductions	6,692		4,297		774	1,548			73			
28.	Totals (Lines 20 to 27)	1,153,275,576	1,587,227	474,059,571	136,517,304	181,358,973	203,010,100	122,755,830		13,419,875	20,566,696		
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	134,302,920	9,581,680	(28,308,039)	90,093,305	18,242,890	(51,611,893)	89,377,844		10,655,075	(3,727,942)		
30.	Dividends to policyholders and refunds to members	1,540,025		1,540,025									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	132,762,895	9,581,680	(29,848,064)	90,093,305	18,242,890	(51,611,893)	89,377,844		10,655,075	(3,727,942)		
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,406,208)	(105,160)	(1,248,422)	55,469	(240,287)	(818,225)	8,136		(93,063)	35,344		
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)	135,169,103	9,686,840	(28,599,642)	90,037,836	18,483,177	(50,793,668)	89,369,708		10,748,138	(3,763,286)		
34.	Policies/certificates in force end of year	1,817,079	247,815	858,546	271,120	79,614	82,579	82,194	7,665		187,546		
	DETAILS OF WRITE-INS												
08.301.	Retention Fees Collected	1,254,239	71	256,628	35,010	46,152	99,409	33,682		783,287			
08.302.	Miscellaneous Income												
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)	1,254,239	71	256,628	35,010	46,152	99,409	33,682		783,287			
2701.	Fine and Penalties to Regulatory Authorities	6,692		4,297		774	1,548			73			
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)	6,692		4,297		774	1,548			73			

(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)	13,796,774	3,950,024	185,094	8,004,941		1,656,715			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	15,870,429	1,741,683	746,435	13,387,604		(5,293)			
4.	Amortization of Interest Maintenance Reserve (IMR)	9,849	6,894	2,955						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	78,608	(1,808)	76,381	3,738		297			
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	2,007,539					2,007,539			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	501,409	477	124	5,436		613	494,759		
9.	Totals (Lines 1 to 8.3)	32,264,608	5,697,270	1,010,989	21,401,719		3,659,871	494,759		
10.	Death benefits	5,448,621	2,578,603	300,000	824,813		1,745,205			
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	23,979	9,209	345	14,425					
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	10,081,445	2,927,975		3,994,897		3,158,573			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	(93,578)	6,635	31	(75,711)		(24,533)			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(9,444,070)	(3,599,192)	770,615	(6,615,558)		65			
20.	Totals (Lines 10 to 19)	6,016,397	1,923,230	1,070,991	(1,857,134)		4,879,310			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	587,200	25,762	2,737	352,822		205,879			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	1,326,692	148,948	99,299	1,030,257		48,188			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	751,186	65,953	14,283	600,780		70,170			
25.	Increase in loading on deferred and uncollected premiums	7,282	7,282							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,001,187)					(2,001,187)			
27.	Aggregate write-ins for deductions	2,750	1,570		42		11	1,127		
28.	Totals (Lines 20 to 27)	6,690,320	2,172,745	1,187,310	126,767		3,202,371	1,127		
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	25,574,288	3,524,525	(176,321)	21,274,952		457,500	493,632		
30.	Dividends to policyholders and refunds to members	70,241	70,241							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	25,504,047	3,454,284	(176,321)	21,274,952		457,500	493,632		
32.	Federal income taxes incurred (excluding tax on capital gains)	(203,226)	(39,601)	11,340	(173,229)		(1,736)			
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)	25,707,273	3,493,885	(187,661)	21,448,181		459,236	493,632		
34.	Policies/certificates in force end of year	31,973	1,768	10,020	17,828		2,357			
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous Income	474,172	477	124	5,436		613	467,522		
08.302.	Retention Fees Collected	27,237						27,237		
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)	501,409	477	124	5,436		613	494,759		
2701.	Fine and Penalties to Regulatory Authorities	2,750	1,570		42		11	1,127		
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)	2,750	1,570		42		11	1,127		

(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	1,715,116,739	870,908,009	778,627,030	104,283		65,477,417	
2.	Considerations for supplementary contracts with life contingencies	1,354,280	XXX	XXX	XXX	XXX	1,354,280	XXX
3.	Net investment income	980,078,661	401,992,758	414,051,123	555,568		135,267,338	28,211,874
4.	Amortization of Interest Maintenance Reserve (IMR)	611,861	245,686	262,442	340		85,570	17,824
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	348,231			348,231			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	3,788,504	281,165	216,996	3,251,087		35,205	4,051
9.	Totals (Lines 1 to 8.3)	2,701,298,276	1,273,427,618	1,193,157,591	4,259,509		202,219,810	28,233,749
10.	Death benefits	(52,338)	(39,035)	(13,303)				
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	324,260,068	126,791,026	47,703,317	711,108		149,054,617	
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	512,094,079	234,882,500	273,858,091	3,353,488			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	10,985,360	1,154,854	332,752	471		5	9,497,279
18.	Payments on supplementary contracts with life contingencies	86,833					86,833	
19.	Increase in aggregate reserves for life and accident and health contracts	1,277,958,123	601,502,650	702,123,908	(2,248)		(25,666,187)	
20.	Totals (Lines 10 to 19)	2,125,332,125	964,291,995	1,024,004,765	4,062,818		123,475,268	9,497,279
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	92,658,125	22,089,644	67,528,282	71,274		2,429,863	539,062
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	42,719,567	22,593,569	8,281,505	3,338,114		8,451,212	55,167
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,052,311	2,614,233	611,646	124,212		698,395	3,825
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,978,634)			(3,978,634)			
27.	Aggregate write-ins for deductions	5,958	2,849	1,979	62		1,002	66
28.	Totals (Lines 20 to 27)	2,260,789,452	1,011,592,290	1,100,428,177	3,617,847		135,055,740	10,095,398
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	440,508,824	261,835,328	92,729,414	641,662		67,164,070	18,138,350
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)	440,508,824	261,835,328	92,729,414	641,662		67,164,070	18,138,350
32.	Federal income taxes incurred (excluding tax on capital gains)	(7,420,289)	(2,979,537)	(3,182,742)	(4,118)		(1,037,738)	(216,154)
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)	447,929,113	264,814,865	95,912,156	645,780		68,201,808	18,354,504
34.	Policies/certificates in force end of year	116,759	52,671	39,676	410		10,939	13,063
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	3,788,504	281,165	216,996	3,251,087		35,205	4,051
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)	3,788,504	281,165	216,996	3,251,087		35,205	4,051
2701.	Fine and Penalties to Regulatory Authorities	5,958	2,849	1,979	62		1,002	66
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)	5,958	2,849	1,979	62		1,002	66

(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	63,985,373	1,023,410	41,115	342,732	62,578,116		
2.	Considerations for supplementary contracts with life contingencies	2,178,419	XXX	XXX	XXX	XXX	2,178,419	XXX
3.	Net investment income	203,100,460	175,721,069	5,708,943	948,011	362,181	3,825,463	16,534,792
4.	Amortization of Interest Maintenance Reserve (IMR)	124,167	107,396	3,438	579	221	2,420	10,112
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	5,256,594			109,225	5,147,369		
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	31,152	11,143	332	64	13,576	408	5,629
9.	Totals (Lines 1 to 8.3)	274,676,165	176,863,018	5,753,829	1,400,611	68,101,463	6,006,711	16,550,534
10.	Death benefits	(74,426)	(74,426)					
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	116,816,358	82,177,999	4,132,267	139,303	24,268,509	6,098,279	
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	219,746,051	137,767,287	5,671,203	1,673,877	74,633,684		
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	5,012,626	713,885	70,656	379			4,227,706
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(176,959,393)	(166,366,650)	(7,955,936)	(415,109)	304,814	(2,526,512)	
20.	Totals (Lines 10 to 19)	164,541,216	54,218,096	1,918,190	1,398,450	99,207,007	3,571,768	4,227,706
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,884,132	124,322	4,101	27,757	2,859,633		868,319
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	2,949,176	2,002,849	23,361	6,755	799,599	64,476	52,136
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(479,367)	112,550	3,084	126	63,741	(671,191)	12,323
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(37,252,126)			(803,004)	(36,449,122)		
27.	Aggregate write-ins for deductions	1,240	989	13	2	176	23	37
28.	Totals (Lines 20 to 27)	133,644,271	56,458,806	1,948,749	630,086	66,481,034	2,965,075	5,160,522
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	141,031,894	120,404,212	3,805,080	770,526	1,620,429	3,041,635	11,390,012
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)	141,031,894	120,404,212	3,805,080	770,526	1,620,429	3,041,635	11,390,012
32.	Federal income taxes incurred (excluding tax on capital gains)	(1,505,817)	(1,302,430)	(41,692)	(7,027)	(2,684)	(29,348)	(122,636)
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)	142,537,711	121,706,642	3,846,772	777,553	1,623,113	3,070,983	11,512,648
34.	Policies/certificates in force end of year	28,392	24,349	973	1,209	22	1,267	572
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	31,152	11,143	332	64	13,576	408	5,629
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)	31,152	11,143	332	64	13,576	408	5,629
2701.	Fine and Penalties to Regulatory Authorities	1,240	989	13	2	176	23	37
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,240	989	13	2	176	23	37

(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	28,926,638	687,565		24,854						10,170,855	75,251		17,968,113
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	11,004,426	395,901		406						3,482,665	159,243		6,966,211
4.	Amortization of Interest Maintenance Reserve (IMR)	6,711	108								2,165	108		4,330
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	17,071,084									2,412,451	7,222		14,651,411
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	1,134,370	5,827		5						420,438	10		708,090
9.	Totals (Lines 1 to 8.3)	58,143,229	1,089,401		25,265						16,488,574	241,834		40,298,155
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	13,642,814	958,334		13,194						3,236,692	830,344		8,604,250
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	(2,893,762)	(261,145)		(347)						(2,464,543)	(468,635)		300,908
20.	Totals (Lines 10 to 19)	10,749,052	697,189		12,847						772,149	361,709		8,905,158
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	9,423,330	13,042								7,468,869	5,692		1,935,727
22.	Commissions and expense allowances on reinsurance assumed	15,927,812									391,188			15,536,624
23.	General insurance expenses	6,705,357	720,698		6,575						1,884,393	83,885		4,009,806
24.	Insurance taxes, licenses and fees, excluding federal income taxes	897,783	49,717		822						335,404	3,508		508,332
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	37,256	253		4						843	6		36,150
28.	Totals (Lines 20 to 27)	43,740,590	1,480,899		20,248						10,852,846	454,800		30,931,797
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	14,402,639	(391,498)		5,017						5,635,728	(212,966)		9,366,358
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)	14,402,639	(391,498)		5,017						5,635,728	(212,966)		9,366,358
32.	Federal income taxes incurred (excluding tax on capital gains)	(92,616)	3,983		10						(35,884)	733		(61,458)
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)	14,495,255	(395,481)		5,007						5,671,612	(213,699)		9,427,816
34.	Policies/certificates in force end of year	206,092	116		13						107,934	243		97,786
	DETAILS OF WRITE-INS													
08.301.	Group Reinsurance Fee Income	652,653												652,653
08.302.	Miscellaneous Income	416,891									416,891			
08.303.	Retention Fees Collected	64,826	5,827		5						3,547	10		55,437
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)	1,134,370	5,827		5						420,438	10		708,090
2701.	Fine and Penalties to Regulatory Authorities	37,256	253		4						843	6		36,150
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)	37,256	253		4						843	6		36,150

(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	4,383,634,922	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		
2.	Tabular net premiums or considerations	773,030,417	25,508	277,433,519	146,781,649	142,120,056	99,225,320	96,572,040		5,399,753	5,472,572		
3.	Present value of disability claims incurred	2,001,716		1,667,538	334,178								
4.	Tabular interest	179,631,845	3,244,469	80,403,435	27,485,377	15,373,211	22,755,847	28,641,689		1,416,268	311,549		
5.	Tabular less actual reserve released	3,988,737		2,859,116	393,663		744,603			(8,645)			
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)	27,331,684		3,084,926	(1,217,513)	(15,366,845)	41,913,415	(817,061)		(316,493)	51,255		
8.	Totals (Lines 1 to 7)	5,369,619,321	106,412,937	2,334,502,270	851,105,061	515,024,497	680,106,505	825,647,039		42,034,333	14,786,679		
9.	Tabular cost	505,219,433	3,826,185	117,565,624	168,038,633	38,267,764	105,282,531	51,078,319		14,124,090	7,036,287		
10.	Reserves released by death	80,399,994	1,781,336	61,388,425	1,451,684	1,017,853	10,819,635	3,845,886		7,675	87,500		
11.	Reserves released by other terminations (net)	113,409,932	442,553	40,053,419	12,613,752	11,930,204	46,435,806	1,404,958		529,240			
12.	Annuity, supplementary contract and disability payments involving life contingencies	4,967,090		3,680,974	558,696		698,068			29,352			
13.	Net transfers to or (from) Separate Accounts	(7,918,292)								(7,918,292)			
14.	Total Deductions (Lines 9 to 13)	696,078,157	6,050,074	222,688,442	182,662,765	51,215,821	163,236,040	56,329,163		6,772,065	7,123,787		
15.	Reserve December 31 of current year	4,673,541,164	100,362,863	2,111,813,828	668,442,296	463,808,676	516,870,465	769,317,876		35,262,268	7,662,892		
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	3,216,497,827	99,682,279	1,933,002,641		209,207,141	884,116,090	53,700,822		36,788,854			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	2,994,998,613	99,682,279	1,803,361,278		207,375,927	799,499,368	49,986,007		35,093,754			

(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 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	182,245,162	18,232,858	10,719,146		146,262,799	7,030,359			
2.	Tabular net premiums or considerations	22,591,081	1,261,045	2,898,375		16,128,205	2,303,456			
3.	Present value of disability claims incurred									
4.	Tabular interest	7,213,863	701,455	386,175		5,761,577	364,656			
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(1,623,379)	519,357	222,109		(2,364,910)	65			
8.	Totals (Lines 1 to 7)	210,426,727	20,714,715	14,225,805		165,787,671	9,698,536			
9.	Tabular cost	31,939,168	1,999,105	2,243,162		23,162,142	4,534,759			
10.	Reserves released by death	931,747	190,849	231,060		507,915	1,923			
11.	Reserves released by other terminations (net)	7,492,568	3,214,269	867,315		3,278,367	132,617			
12.	Annuity, supplementary contract and disability payments involving life contingencies	23,980	8,295	1,259		14,426				
13.	Net transfers to or (from) Separate Accounts	(2,001,187)					(2,001,187)			
14.	Total Deductions (Lines 9 to 13)	38,386,276	5,412,518	3,342,796		26,962,850	2,668,112			
15.	Reserve December 31 of current year	172,040,451	15,302,197	10,883,009		138,824,821	7,030,424			
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	75,475,996	14,597,291			53,234,585	7,644,120			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	70,814,062	13,310,280			50,284,421	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 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		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	8,409,221,337	3,375,473,042	3,602,421,408	5,330,383		1,425,996,504	
2.	Tabular net premiums or considerations	1,716,471,019	870,908,009	778,627,030	104,283		66,831,697	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	344,294,576	96,143,219	193,901,738	(24,461)		54,274,081	
5.	Tabular less actual reserve released	(127,423)					(127,423)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	25,735,237	(3,914,087)	27,148,524	3,891		2,496,909	
8.	Totals (Lines 1 to 7)	10,495,594,746	4,338,610,183	4,602,098,699	5,414,097		1,549,471,767	
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	836,388,642	361,634,491	321,548,105	4,064,596		149,141,450	
13.	Net transfers to or (from) Separate Accounts	(3,978,634)			(3,978,634)			
14.	Total Deductions (Lines 9 to 13)	832,410,008	361,634,491	321,548,105	85,962		149,141,450	
15.	Reserve December 31 of current year	9,663,184,738	3,976,975,692	4,280,550,594	5,328,135		1,400,330,317	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	7,777,992,875	3,870,862,479	3,902,103,073	5,027,324			
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	2,007,593,066	1,889,596,382	62,653,341	9,896,823	3,317,602	42,128,918	
2.	Tabular net premiums or considerations	66,163,792	1,023,410	41,115	342,732	62,578,116	2,178,418	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	51,031,041	47,133,251	1,889,268	253,256	(238,009)	1,993,277	
5.	Tabular less actual reserve released	(599,928)					(599,928)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	5,681,559	5,347,550	(82,849)	(920)	417,779		
8.	Totals (Lines 1 to 7)	2,129,869,531	1,943,100,593	64,500,875	10,491,890	66,075,487	45,700,686	
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	336,487,983	219,870,860	9,803,470	1,813,180	98,902,193	6,098,279	
13.	Net transfers to or (from) Separate Accounts	(37,252,126)			(803,004)	(36,449,122)		
14.	Total Deductions (Lines 9 to 13)	299,235,857	219,870,860	9,803,470	1,010,176	62,453,071	6,098,279	
15.	Reserve December 31 of current year	1,830,633,673	1,723,229,732	54,697,405	9,481,714	3,622,416	39,602,406	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,757,233,312	1,693,603,959	54,195,578	9,433,774			
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) 430,839	490,939
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 378,269,724	393,881,155
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 470,000	470,000
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		193
2.21	Common stocks of affiliates	1,000,250,000	1,000,250,000
3.	Mortgage loans	(c) 275,680,402	259,656,289
4.	Real estate	(d) 67,632,898	60,066,715
5	Contract loans	19,210,069	20,420,395
6	Cash, cash equivalents and short-term investments	(e) 1,799,647	1,894,623
7	Derivative instruments	(f) 45,502	45,502
8.	Other invested assets	79,683,478	79,683,478
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	1,823,472,559	1,816,859,289
11.	Investment expenses		(g) 49,419,200
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 7,555,192
13.	Interest expense		(h) 391,583
14.	Depreciation on real estate and other invested assets		(i) 19,449,799
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		76,815,774
17.	Net investment income (Line 10 minus Line 16)		1,740,043,515
	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 $ 11,733,759 accrual of discount less $ 31,023,171 amortization of premium and less $ 15,993,195 paid for accrued interest on purchases.

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

(c) Includes $ accrual of discount less $ (11,124,423) 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 $ 1,796,291 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 $ 18,808,142 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)	3,282,049		3,282,049	(460,063)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)		(51,200)	(51,200)	549,311	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	1,006,102	(12,467)	993,635	3,187,911	
2.21	Common stocks of affiliates				(3,669,181,918)	
3.	Mortgage loans		(767,857)	(767,857)		
4.	Real estate	(196,986)		(196,986)		
5.	Contract loans	(125,334)	(6)	(125,340)		
6.	Cash, cash equivalents and short-term investments	(278)		(278)		
7.	Derivative instruments	118,236,104		118,236,104	4,480,168	
8.	Other invested assets				3,229,656,042	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	122,201,657	(831,530)	121,370,127	(431,768,549)	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	1,910,727		894,318			(2)		1,010,985		5,426		
2. Deferred and accrued	24,079,537		24,079,525			12						
3. Deferred , accrued and uncollected:												
3.1 Direct	25,858,647		25,019,599			12		833,610		5,426		
3.2 Reinsurance assumed	8,619,118		12,052					8,607,066				
3.3 Reinsurance ceded	8,487,501		57,808			2		8,429,691				
3.4 Net (Line 1 + Line 2)	25,990,264		24,973,843			10		1,010,985		5,426		
4. Advance	126,605		124,560							2,045		
5. Line 3.4 - Line 4	25,863,659		24,849,283			10		1,010,985		3,381		
6. Collected during year:												
6.1 Direct	958,479,628		126,323,940	814,130,518			11,771,731	5,719,144		534,295		
6.2 Reinsurance assumed	74,876,922		132,846					74,744,076				
6.3 Reinsurance ceded	71,039,282		297,668			20		70,741,594				
6.4 Net	962,317,268		126,159,118	814,130,518		(20)	11,771,731	9,721,626		534,295		
7. Line 5 + Line 6.4	988,180,927		151,008,401	814,130,518		(10)	11,771,731	10,732,611		537,676		
8. Prior year (uncollected + deferred and accrued - advance)	23,785,322		22,530,122					1,249,933		5,267		
9. First year premiums and considerations:												
9.1 Direct	961,182,829		128,695,924	814,130,518		12	11,771,731	6,052,235		532,409		
9.2 Reinsurance assumed	74,321,568		135,015					74,186,553				
9.3 Reinsurance ceded	71,108,792		352,660			22		70,756,110				
9.4 Net (Line 7 - Line 8)	964,395,605		128,478,279	814,130,518		(10)	11,771,731	9,482,678		532,409		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	924,367,153		6,335,018	882,249,712	18,552,411	49,797	2,219,642		14,960,573			
10.2 Reinsurance assumed	2,244,859				1,022,739				1,222,120			
10.3 Reinsurance ceded	12,657,256				6,645,418				6,011,838			
10.4 Net	913,954,756		6,335,018	882,249,712	12,929,732	49,797	2,219,642		10,170,855			
RENEWAL												
11. Uncollected	4,413,754	289	825,005			3,533,137				55,323		
12. Deferred and accrued	153,138,596		152,437,552			701,044						
13. Deferred, accrued and uncollected:												
13.1 Direct	163,327,484	289	158,091,821			5,180,051				55,323		
13.2 Reinsurance assumed	287,379		287,379									
13.3 Reinsurance ceded	6,062,513		5,116,643			945,870						
13.4 Net (Line 11 + Line 12)	157,552,350	289	153,262,557			4,234,181				55,323		
14. Advance	1,519,727	3,086	1,396,036			10,290				110,315		
15. Line 13.4 - Line 14	156,032,623	(2,797)	151,866,521			4,223,891				(54,992)		
16. Collected during year:												
16.1 Direct	760,882,816	43,180	656,710,519	18,736,511		26,549,785	49,994,000	1,793,998		7,054,823		
16.2 Reinsurance assumed	3,875,118		3,875,118									
16.3 Reinsurance ceded	71,232,390		58,528,292			12,620,331				83,767		
16.4 Net	693,525,544	43,180	602,057,345	18,736,511		13,929,454	49,994,000	1,793,998		6,971,056		
17. Line 15 + Line 16.4	849,558,167	40,383	753,923,866	18,736,511		18,153,345	49,994,000	1,793,998		6,916,064		
18. Prior year (uncollected + deferred and accrued - advance)	144,771,750	(2,829)	140,398,855			4,406,358				(30,634)		
19. Renewal premiums and considerations:												
19.1 Direct	772,016,244	43,211	667,986,576	18,736,511		26,431,484	49,994,000	1,793,998		7,030,464		
19.2 Reinsurance assumed	3,877,240		3,877,240									
19.3 Reinsurance ceded	71,107,069		58,338,805			12,684,497				83,767		
19.4 Net (Line 17 - Line 18)	704,786,415	43,211	613,525,011	18,736,511		13,746,987	49,994,000	1,793,998		6,946,697		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	2,657,566,226	43,211	803,017,518	1,715,116,741	18,552,411	26,481,293	63,985,373	7,846,233	14,960,573	7,562,873		
20.2 Reinsurance assumed	80,443,667		4,012,255		1,022,739			74,186,553	1,222,120			
20.3 Reinsurance ceded	154,873,117		58,691,465		6,645,418	12,684,519		70,756,110	6,011,838	83,767		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,583,136,776	43,211	748,338,308	1,715,116,741	12,929,732	13,796,774	63,985,373	11,276,676	10,170,855	7,479,106		

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	38,727		28,948			9,779						
22.	All other	1,054,121		1,004,324			49,797						
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	14,653,006		1,595					14,651,411				
	23.2 Reinsurance assumed	15,536,611		(12)					15,536,623				
	23.3 Net ceded less assumed	(883,605)		1,607					(885,212)				
24.	Single:												
	24.1 Reinsurance ceded	5,440,574				3,028,123				2,412,451			
	24.2 Reinsurance assumed	718,462				327,274				391,188			
	24.3 Net ceded less assumed	4,722,112				2,700,849				2,021,263			
25.	Renewal:												
	25.1 Reinsurance ceded	2,698,797		2,612,967			78,609				7,221		
	25.2 Reinsurance assumed	38,656		38,656									
	25.3 Net ceded less assumed	2,660,141		2,574,311			78,609				7,221		
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	22,792,377		2,614,562		3,028,123	78,609		14,651,411	2,412,451	7,221		
	26.2 Reinsurance assumed (Page 6, Line 22)	16,293,729		38,644		327,274			15,536,623	391,188			
	26.3 Net ceded less assumed	6,498,648		2,575,918		2,700,849	78,609		(885,212)	2,021,263	7,221		
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	202,335,783		131,576,139	68,539,031		2,088	652,065	1,264,766		301,694		
28.	Single	37,397,648		172,209	20,637,122	9,112,343		7,105		7,468,869			
29.	Renewal	51,867,675	22,527	44,165,102	3,481,971		585,111	3,224,963	4,324		383,677		
30.	Deposit-type contract funds												
31.	Totals (to agree with Page 6, Line 21)	291,601,106	22,527	175,913,450	92,658,124	9,112,343	587,199	3,884,133	1,269,090	7,468,869	685,371		

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	4,899,117		105,972	3,093	2,773		5,010,955
2.	Salaries and wages	96,569,552	566,507	2,797,535	7,259,445	8,955,435		116,148,474
3.11	Contributions for benefit plans for employees	(4,219,925)		(415,533)	1,050,302	612,052		(2,973,104)
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans	9,477,949		331,777	368,156	541,865		10,719,747
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	1,871,104		66,424	237,282	57,764		2,232,574
3.32	Other agent welfare							
4.1	Legal fees and expenses	4,798,969		176,683	275,791	587,130		5,838,573
4.2	Medical examination fees	7,170,870		1,067	2,516			7,174,453
4.3	Inspection report fees	1,695,202		265	2,424			1,697,891
4.4	Fees of public accountants and consulting actuaries	4,727,898		227,377	496,062	65,734		5,517,071
4.5	Expense of investigation and settlement of policy claims	1,953,626		213,345	21,033			2,188,004
5.1	Traveling expenses	1,034,685		16,353	83,856	55,800		1,190,694
5.2	Advertising	3,667,102		728	(193,562)	9,411		3,483,679
5.3	Postage, express, telegraph and telephone	4,365,931	1,914	230,031	152,418	13,743		4,764,037
5.4	Printing and stationery	1,678,794	1,355	72,099	129,756	8,435		1,890,439
5.5	Cost or depreciation of furniture and equipment	377,935	526	11,532	27,211	23,666		440,870
5.6	Rental of equipment	7,432,623		243,887	318,315			7,994,825
5.7	Cost or depreciation of EDP equipment and software	28,358,448		930,580	1,215,805	10		30,504,843
6.1	Books and periodicals	96,729	473	5,641	9,613	41,763		154,219
6.2	Bureau and association fees	630,793		33,204	98,723	11,973		774,693
6.3	Insurance, except on real estate	2,505,698		68,478	49,046	302		2,623,524
6.4	Miscellaneous losses	(3,921,936)		(135,129)	59			(4,057,006)
6.5	Collection and bank service charges	1,269,496		361,615	20,290	5		1,651,406
6.6	Sundry general expenses	3,778,269	412	163,429	178,366	203,359		4,323,835
6.7	Group service and administration fees	43,640	812,294	(771,315)				84,619
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	2,730,203		10,749	4			2,740,956
7.2	Agents' balances charged off (less $ 323,962 recovered)	1,492,410		30,620	1,922,582			3,445,612
7.3	Agency conferences other than local meetings	3,733,925		49,855	77,323	3,404		3,864,507
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					31,109,214		31,109,214
9.2	Investment expenses not included elsewhere					6,972,970		6,972,970
9.3	Aggregate write-ins for expenses	10,325,412		494,606	576,077	142,392		11,538,487
10.	General expenses incurred	198,544,519	1,383,481	5,321,875	14,381,986	49,419,200	(b)	(a) 269,051,061
11.	General expenses unpaid Dec. 31, prior year	28,392,759		910,240	1,549,467	6,952,317		37,804,783
12.	General expenses unpaid Dec. 31, current year	45,792,707		1,546,537	3,317,089	11,398,144		62,054,477
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)	181,144,571	1,383,481	4,685,578	12,614,364	44,973,373		244,801,367
	DETAILS OF WRITE-INS							
09.301.	Special Service Fees	10,325,412		494,606	576,077	142,392		11,538,487
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)	10,325,412		494,606	576,077	142,392		11,538,487

(a) Includes management fees of $ 93,029,404 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	724,095	54,786	67,548	7,217,735		8,064,164
2.	State insurance department licenses and fees	2,646,855	28,845	127,017	358		2,803,075
3.	State taxes on premiums	17,387,631	531,495	2,220,143			20,139,269
4.	Other state taxes, including $ 423,849 for employee benefits	777,663	19,583	53,306	6,179		856,731
5.	U.S. Social Security taxes	11,885,266	238,886	612,873	327,805		13,064,830
6.	All other taxes	621,024	24,188	41,115	3,115		689,442
7.	Taxes, licenses and fees incurred	34,042,534	897,783	3,122,002	7,555,192		45,617,511
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	3,357,778	90,629	302,443	873,556		4,624,406
9.	Taxes, licenses and fees unpaid Dec. 31, current year	2,242,599	59,143	205,665	497,709		3,005,116
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	35,157,713	929,269	3,218,780	7,931,039		47,236,801

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	38,727	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	1,054,121	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	1,092,848	
6.	Paid in cash	78,974	
7.	Left on deposit	249,397	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	1,421,219	
10.	Amount due and unpaid	164,318	
11.	Provision for dividends or refunds payable in the following calendar year	1,558,077	
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	1,722,395	
16.	Total from prior year	1,502,984	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,640,630	
	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)	85,176		85,176		
0100002.	AE 2.5% NLP CRF(58-62)	27,822		27,822		
0100003.	AE 3.0% CRVM CRF (50-59)	7,071		7,071		
0100004.	AE 3.0% FPT CRF (44-60)	86,206		86,206		
0100005.	AE 3.0% NLP CRF(44-79)	263,777		263,777		
0100006.	AE 3.5% CRVM CRF (55-55)	598		598		
0100007.	AE 3.5% FPT CRF (46-47)	207		207		
0100008.	AE 3.5% NLP CNF(27-48)	775,103		775,103		
0100009.	AE 3.5% NLP CRF(26-00)	3,135,128	248	3,134,880		
0100010.	150% AE 3.5% NLP CRF(40-45)	1,544		1,544		
0100011.	1941CSO 2.50% CRVM CRF (51-85)	217,008		217,008		
0100012.	1941CSO 2.50% NLP CRF(49-68)	1,485,354		1,485,354		
0100013.	1941CSO 2.75% CRVM CRF (53-63)	5,639,775		2,495,083		3,144,692
0100014.	1941CSO 2.75% NLP CRF(40-06)	53,802,386		53,802,386		
0100015.	1941CSO 3.00% NLP CNF(42-78)	2,599,552		2,599,552		
0100016.	1941CSO 3.00% CRVM CRF (43-84)	1,295,316		1,295,316		
0100017.	1941CSO 3.00% FPT CRF (54-64)	137,780		137,780		
0100018.	1941CSO 3.00% NLP CRF(48-73)	5,443,917		5,443,917		
0100019.	1941CSO 3.50% CRVM CRF (57-63)	190,930		190,930		
0100020.	1941CSO 3.50% NLP CRF(58-63)	97,064		97,064		
0100021.	1941CSO 3.50%/2.50% NLP CRF(58-62)	465,596		465,596		
0100022.	OldSI 3.50% NLP CRF(23-77)	30,395,692	30,395,692			
0100023.	1941SI 3.00% CRVM ALB CNF(63-67)	191,754	191,754			
0100024.	1941SI 3.00% NLP ALB CNF(63-67)	166,846	166,846			
0100025.	1941SI 3.00% NLP ANB CRF(24-74)	59,761,270	59,761,270			
0100026.	1941SSI 3.00% NLP ANB CRF(30-64)	2,261,318	2,261,318			
0100027.	130% 1941SI 3.00% NLP ANB CRF(73-73)	84	84			
0100028.	150% 1941CSO 2.75% NLP CRF(41-62)	87,847		87,847		
0100029.	1958CET 2.00% CRVM ALB CRF (83-85)	15,461		15,461		
0100030.	1958CET 2.50% CRVM ALB CNF (71-71)	2,077		2,077		
0100031.	1958CET 2.50% NLP ALB CNF (64-84)	973,565		973,565		
0100032.	1958CET 3.00% CRVM ALB CNF (62-98)	14,106,989		14,106,989		
0100033.	1958CET 3.00% NLP ALB CNF (62-89)	18,561,048		18,561,048		
0100034.	1958CET 3.50% CRVM ALB CNF (62-84)	1,141,976		1,141,976		
0100035.	1958CET 3.50% NLP ALB CNF (69-83)	194,539		194,539		
0100036.	1958CET 3.50% CRVM ALB CRF (77-88)	648,940		648,940		
0100037.	1958CET 3.50% NLP ALB CRF (65-83)	6,149		6,149		
0100038.	1958CET 3.50%/2.50% NLP ALB CNF (73-82)	105,149		105,149		
0100039.	1958CET 4.00% CRVM ALB CNF (81-81)	19,275		19,275		
0100040.	1958CET 4.00% NLP ALB CNF (81-82)	8,496		8,496		
0100041.	1958CET 4.00% CRVM ALB CRF (78-83)	2,574		2,574		
0100042.	1958CET 4.50% CRVM ALB CNF (80-91)	10,247,277		10,247,277		
0100043.	1958CET 2.50% NLP ANB CNF(61-80)	46,588		46,588		
0100044.	1958CET 2.50% CRVM ANB CRF(64-88)	20,938		20,938		
0100045.	1958CET 2.50% NLP ANB CRF(76-83)	40,316		40,316		
0100046.	1958CET 3.00% NLP ANB CNF(61-03)	3,048,070		3,048,070		
0100047.	1958CET 3.00% CRVM ANB CRF(63-90)	444,123		444,123		
0100048.	1958CET 3.50% NLP ANB CNF(68-87)	103,216		103,216		
0100049.	1958CET 3.50% CRVM ANB CRF(64-83)	12,975		12,975		
0100050.	1958CET 3.50% NLP ANB CRF(64-85)	233,069		233,069		
0100051.	1958CET 4.25% CRVM ANB CRF(81-81)	1,231		1,231		
0100052.	1958CET 4.50% CRVM ANB CNF(83-84)	4,574		4,574		
0100053.	1958CET 4.50% NLP ANB CNF(81-86)	12,677		12,677		
0100054.	1958CSO 2.00% CRVM ALB CRF (81-88)	335,196		335,196		
0100055.	1958CSO 2.50% CRVM ALB CNF (64-71)	305,385		305,385		
0100056.	1958CSO 2.50% NLP ALB CNF (64-85)	10,947,737		10,947,737		
0100057.	1958CSO 2.50% NLP ALB CRF (63-66)	96,142		96,142		
0100058.	1958CSO 3.00% CRVM ALB CNF (47-12)	123,799,610		123,799,610		
0100059.	1958CSO 3.00% NLP ALB CNF (27-89)	230,114,867		230,110,218		4,649
0100060.	1958CSO 3.00% CRVM ALB CRF (63-80)	47,343		47,343		
0100061.	1958CSO 3.50% CRVM ALB CNF (62-98)	24,758,284		24,758,284		
0100062.	1958CSO 3.50% NLP ALB CNF (65-85)	1,824,804		1,824,804		
0100063.	1958CSO 3.50% CRVM ALB CRF (68-87)	2,070,106		2,070,106		
0100064.	1958CSO 3.50% NLP ALB CRF (61-82)	302,511		302,511		
0100065.	1958CSO 3.50%/2.50% NLP ALB CNF (67-82)	4,963,934		4,963,934		
0100066.	1958CSO 4.00% CRVM ALB CNF (78-81)	26,091,847		26,091,847		
0100067.	1958CSO 4.00% NLP ALB CNF (79-03)	2,453,419		2,453,419		
0100068.	1958CSO 4.00% CRVM ALB CRF (76-84)	255,676		255,676		
0100069.	1958CSO 4.00% NLP ALB CRF (79-82)	1,136		1,136		
0100070.	1958CSO 4.50% CRVM ALB CNF (78-95)	174,113,888		174,113,888		
0100071.	1958CSO 4.50% NLP ALB CNF (85-96)	2,853		2,853		
0100072.	1958CSO 4.50% NLP ALB CRF (82-86)	181,819		181,819		
0100073.	1958CSO 5.00% NLP ALB CRF (83-83)	2,554		2,554		
0100074.	1958CSO 5.50% CRVM ALB CNF (83-86)	1,587,467				1,587,467
0100075.	1958CSO 2.50% NLP ANB CNF(61-80)	904,074		904,074		
0100076.	1958CSO 2.50% CRVM ANB CRF(61-82)	943,818		943,818		
0100077.	1958CSO 2.50% NLP ANB CRF(69-82)	542,337		542,337		
0100078.	1958CSO 3.00% NLP ANB CNF(47-79)	19,453,435		19,453,435		
0100079.	1958CSO 3.00% CRVM ANB CRF(61-93)	7,880,269		7,880,269		
0100080.	1958CSO 3.00% CRF FPT (65-68)	63,725		63,725		
0100081.	1958CSO 3.00% NLP ANB CRF(61-82)	1,481,736		1,481,736		
0100082.	1958CSO 3.25% CRVM ANB CRF(69-69)	38,875		38,875		
0100083.	1958CSO 3.50% NLP ANB CNF(66-88)	830,310		830,310		
0100084.	1958CSO 3.50% CRVM ANB CRF(62-87)	4,551,613		4,551,613		
0100085.	1958CSO 3.50% NLP ANB CRF(45-87)	1,534,484		1,534,484		
0100086.	1958CSO 4.00% CRVM ANB CNF(81-86)	6,218,910		6,218,910		
0100087.	1958CSO 4.25% CRVM ANB CRF(79-89)	484,406		484,406		
0100088.	1958CSO 4.50% CRVM ANB CNF(83-84)	4,842,800		4,842,800		
0100089.	1958CSO 4.50% NLP ANB CNF(81-10)	1,828,810		1,828,810		
0100090.	1958CSO 4.50% CRVM ANB CRF(86-86)	4,500		4,500		
0100091.	130% 1958CSO 4.0% CRVM ANB CNF(83-86)	8,794,586		8,794,586		
0100092.	150% 1958CSO 2.50% NLP ALB CNF (72-81)	67,209		67,209		

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.	150% 1958CSO 3.00% CRVM ALB CNF (62-89)	12,716,563		12,716,563		
0100094.	150% 1958CSO 3.00% NLP ALB CNF (63-89)	1,562,263		1,562,263		
0100095.	150% 1958CSO 3.50% CRVM ALB CNF (74-81)	100,376		100,376		
0100096.	150% 1958CSO 3.50%/2.50% NLP ALB CNF (74-74)	2,390		2,390		
0100097.	150% 1958CSO 4.00% CRVM ALB CNF (83-86)	337,141		337,141		
0100098.	150% 1958CSO 4.50% CRVM ALB CNF (81-89)	2,140,741		2,140,741		
0100099.	150% 1958CSO 4.00% CRVM ANB CNF(83-86)	594,943		594,943		
0100100.	150% 1958CSO 4.50% CRVM ANB CNF(83-86)	296,296		296,296		
0100101.	1961CI 3.00% CRVM ALB CNF(66-79)	1,651,794	1,651,794			
0100102.	1961CI 3.00% NLP ALB CNF(67-74)	4,480,048	4,480,048			
0100103.	1961CI 3.00% CRVM ANB CRF(75-84)	34,267	34,267			
0100104.	1961CI 3.00% NLP ANB CRF(67-74)	19,972	19,972			
0100105.	1961CIET 3.00% CRVM ALB CNF(68-79)	562,416	562,416			
0100106.	1961CIET 3.00% NLP ALB CNF(68-74)	463,927	463,927			
0100107.	1961CIET 3.00% CRVM ANB CRF(75-84)	8,157	8,157			
0100108.	1961CIET 3.0% NLP ANB CRF(67-74)	4,796	4,796			
0100109.	1980CET 4.00% CRVM ALB CNF (88-09)	4,731,554		4,368,804		362,750
0100110.	1980CET 4.00% NLP ALB CNF (91-08)	15,033		15,033		
0100111.	1980CET 4.00% CRVM ALB CRF (90-90)	31		31		
0100112.	1980CET 4.50% CRVM ALB CNF (88-05)	29,083,165		29,083,165		
0100113.	1980CET 4.50% NLP ALB CNF (90-03)	1,013		1,013		
0100114.	1980CSO 3.00% CRVM ALB CNF (03-07)	50,173,045		4,514,399		45,658,646
0100115.	1980CSO 3.50% CRVM ALB CNF (13-18)	63,528		63,528		
0100116.	1980CSO 4.00% CRVM ALB CNF (03-19)	482,591,108		442,597,197		39,993,911
0100117.	1980CSO 4.00% NLP ALB CNF (89-09)	7,146,732		7,082,422		64,310
0100118.	1980CSO 4.00% CRVM ALB CRF (89-90)	59,650		58,949		701
0100119.	1980CSO 4.00% NLP ALB CRF (87-90)	134,433		134,433		
0100120.	1980CSO 4.50% CRVM ALB CNF (64-08)	885,339,763		835,926,088		49,413,675
0100121.	1980CSO 4.50% NLP ALB CNF (88-05)	3,345,508		3,122,743		222,765
0100122.	1980CSO 6.00% CRVM ALB CNF (87-87)	342		342		
0100123.	1980CSO 6.00% NLP ALB CRF (86-87)	16,583		16,583		
0100124.	1980CSO 4.00% NLP ANB CRF(83-07)	1,485,973		1,485,973		
0100125.	1980CSO 6.00% NLP ANB CRF(83-86)	13,854,508		13,854,508		
0100126.	150% 1980CSO 3.00% CRVM ALB CNF (83-09)	606,558		606,558		
0100127.	150% 1980CSO 4.00% CRVM ALB CNF (03-15)	24,786,211		22,792,949		1,993,262
0100128.	150% 1980CSO 4.00% NLP ALB CNF (94-17)	1,811		1,811		
0100129.	150% 1980CSO 4.50% CRVM ALB CNF (88-05)	47,573,820		45,313,532		2,260,288
0100130.	150% 1980CSO 4.50% NLP ALB CNF (93-05)	19,707		19,707		
0100131.	150% 1980CSO 5.5% NLP ALB CRF	491			491	
0100132.	2001CSO 3.50% CRVM ALB CNF (12-20)	509,257,571		497,191,091		12,066,480
0100133.	2001CSO 3.75% CRVM ALB CNF (13-20)	12,217,391			12,217,391	
0100134.	2001CSO 4.00% CRVM ALB CNF (07-17)	746,346,350		729,925,569		16,420,781
0100135.	2001CSO 4.50% CRVM ALB CNF (05-20)	45,717,473		45,712,259	5,214	
0100136.	2001CSO 3.50% CRVM ANB CNF(12-20)	683,795,966		683,741,796		54,170
0100137.	150% 2001CSO 3.50% CRVM ALB CNF (13-18)	64,965,804		64,512,911		452,893
0100138.	150% 2001CSO 4.00% CRVM ALB CNF (07-12)	61,596,151		61,285,317		310,834
0100139.	150% 2001CSO 3.50% CRVM ANB CNF(12-21)	61,405,878		61,405,878		
0100140.	200% 2001CSO 3.50% CRVM ALB CNF (13-19)	29,414,705		29,414,705		
0100141.	200% 2001CSO 4.00% CRVM ALB CNF (10-12)	11,511,875		11,511,875		
0100142.	2017CSO 3.50% CRVM ALB CNF (18-20)	9,117,248		9,117,248		
0100143.	150% 2017CSO 3.50% CRVM ALB CNF (18-21)	246,294		246,294		
0100144.	150% 2017CSO 3.50% CRVM ANB CNF(18-20)	204,312		204,312		
0100145.	150% 2017CSO 3.50% CRVM ANB CRF(17-20)	3,891,869		3,891,869		
0100146.	150% 2017CSO 4.50% CRVM ALB CNF (18-21)	43,150		43,150		
0100147.	200% 2017CSO 3.50% CRVM ALB CNF (19-20)	2,430,552		2,430,552		
0100148.	2017CSO 3.50% CRVM ANB CNF(18-20)	4,848,184		4,848,184		
0100149.	2017CSO 3.50% CRVM ANB CRF(17-20)	14,510,081		14,510,081		
0100150.	2017CSO 3.00% CRVM ANB CNF (21-21)	4,268,105		4,268,105		
0100151.	150% 2017CSO VM-20 3.75% NPR (21-21)	1,458,000		1,458,000		
0100152.	150% 2017CSO VM-20 4.50% NPR (19-20)	7,156,938		7,156,938		
0100153.	2017 CSO VM-20 4.50% NPR (19-20)	51,774,204		51,774,204		
0100154.	2017CSO ANB VM-20 3.75% NPR (21-21)	17,344,682		17,344,682		
0100155.	VM-20 DR (19-21)	56,916,424		56,916,424		
0100156.	150% 2017CSO ANB VM-20 3.00% NPR (21-21)	245,369		245,369		
0100157.	150% 2017CSO ANB VM-20 3.50% NPR (20-20)	1,219,007		1,219,007		
0100158.	2017CSO ANB VM-20 3.00% NPR (21-21)	4,360,770		4,360,770		
0100159.	2017CSO ANB VM-20 3.50% NPR (20-20)	5,571,114		5,571,114		
0100160.	200% 2017CSO ANB VM-20 3.50% NPR (20-20)	2,929,336		2,929,336		
0100161.	UNEARNED PREMIUM RESERVE	8,651,833	1,712	2,377,372	6,257,793	14,956
0100162.	INT GUAR IN EXCESS OF VALUATION RATE - LIFE	1,975		1,975		
0100163.	IPC RESERVE ON CURTATE BUSINESS	667,620	358,561	309,059		
0100164.	VUL GMDB AG37 RESERVE	6,283,189		6,283,189		
0100165.	EIUL AG36 RESERVE	33,133,086		33,133,086		
0199997.	Totals (Gross)	4,922,855,051	100,362,862	4,629,984,070	18,480,889	174,027,230
0199998.	Reinsurance ceded	197,990,254		177,338,284	10,818,007	9,833,963
0199999.	Life Insurance: Totals (Net)	4,724,864,797	100,362,862	4,452,645,786	7,662,882	164,193,267
0200001.	71 GAM - 4.00% DEFERRED	3,377,235	XXX		XXX	3,377,235
0200002.	71 IAM - 3.00% DEFERRED	40,470	XXX	40,470	XXX	
0200003.	71 IAM - 4.00% DEFERRED	27,953,997	XXX	27,953,997	XXX	
0200004.	83 GAM - 3.75% DEFERRED	3,783,571	XXX		XXX	3,783,571
0200005.	83 GAM - 4.25% DEFERRED	5,819,696	XXX		XXX	5,819,696
0200006.	83 GAM - 4.50% DEFERRED	2,606,314	XXX		XXX	2,606,314
0200007.	83 GAM - 4.75% DEFERRED	69,233,903	XXX		XXX	69,233,903
0200008.	83 GAM - 5.00% DEFERRED	6,462,732	XXX		XXX	6,462,732
0200009.	83 GAM - 5.25% DEFERRED	28,421,495	XXX		XXX	28,421,495
0200010.	83 GAM - 5.50% DEFERRED	2,254,800	XXX		XXX	2,254,800
0200011.	83 GAM - 5.75% DEFERRED	16,677,074	XXX		XXX	16,677,074
0200012.	83 GAM - 6.00% DEFERRED	245,182	XXX		XXX	245,182
0200013.	83 IAM - 3.50% DEFERRED	1,079,789	XXX	1,079,789	XXX	
0200014.	83 IAM - 3.75% DEFERRED	16,662,352	XXX	16,662,352	XXX	
0200015.	83 IAM - 4.00% DEFERRED	20,155,049	XXX	20,155,049	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200016. 83 IAM - 4.25% DEFERRED	42,636,624	XXX	42,636,624	XXX	
0200017. 83 IAM - 4.50% DEFERRED	42,859,055	XXX	42,859,055	XXX	
0200018. 83 IAM - 4.75% DEFERRED	119,618,200	XXX	119,618,200	XXX	
0200019. 83 IAM - 5.00% DEFERRED	16,870,549	XXX	16,870,549	XXX	
0200020. 83 IAM - 5.25% DEFERRED	31,865,818	XXX	31,865,818	XXX	
0200021. 83 IAM - 5.50% DEFERRED	3,633,984	XXX	3,633,984	XXX	
0200022. 83 IAM - 5.75% DEFERRED	8,436,796	XXX	8,436,796	XXX	
0200023. A-2000 - 3.50% DEFERRED	19,511,719	XXX	17,478,980	XXX	2,032,739
0200024. A-2000 - 3.75% DEFERRED	333,453,355	XXX	290,433,691	XXX	43,019,664
0200025. A-2000 - 4.00% DEFERRED	263,140,640	XXX	242,881,686	XXX	20,258,954
0200026. A-2000 - 4.25% DEFERRED	376,230,129	XXX	267,359,389	XXX	108,870,741
0200027. A-2000 - 4.50% DEFERRED	447,100,781	XXX	277,478,456	XXX	169,622,325
0200028. A-2000 - 4.75% DEFERRED	517,206,390	XXX	335,304,895	XXX	181,901,495
0200029. A-2000 - 5.00% DEFERRED	649,811,321	XXX	282,200,509	XXX	367,610,812
0200030. A-2000 - 5.25% DEFERRED	6,524,524	XXX	6,524,524	XXX	
0200031. A-2000 - 5.50% DEFERRED	412,495,314	XXX	229,581,053	XXX	182,914,262
0200032. A-2000 - 6.00% DEFERRED	57,802,731	XXX	40,010,949	XXX	17,791,782
0200033. A-2000 - 6.25% DEFERRED	5,542,352	XXX	3,400,890	XXX	2,141,463
0200034. Account Value	210,649,310	XXX	187,885,009	XXX	22,764,301
0200035. IAR 2012 - 3.00% DEFERRED	1,673,981,959	XXX	1,673,959,698	XXX	22,261
0200036. IAR 2012 - 3.25% DEFERRED	724,628,238	XXX	627,675,540	XXX	96,952,699
0200037. IAR 2012 - 3.50% DEFERRED	193,606,927	XXX	193,606,927	XXX	
0200038. IAR 2012 - 3.75% DEFERRED	3,566,253,840	XXX	3,176,295,322	XXX	389,958,518
0200039. IAR 2012 - 4.00% DEFERRED	125,015,881	XXX	78,728,632	XXX	46,287,249
0200040. VA GMDB AG43 RESERVE	235,587	XXX	235,587	XXX	
0200041. A-49 - 3.00% IMMEDIATE	649	XXX		XXX	649
0200042. 51 GAM - 3.50% IMMEDIATE	1,240	XXX		XXX	1,240
0200043. 71 GAM - 4.00% IMMEDIATE	10,837	XXX		XXX	10,837
0200044. 71 GAM - 4.50% IMMEDIATE	19,549	XXX		XXX	19,549
0200045. 71 GAM - 6.00% IMMEDIATE	236,871	XXX		XXX	236,871
0200046. 71 GAM - 7.50% IMMEDIATE	2,410	XXX		XXX	2,410
0200047. 71 GAM - 9.25% IMMEDIATE	92,394	XXX		XXX	92,394
0200048. 71 GAM - 11.00% IMMEDIATE	90,696	XXX		XXX	90,696
0200049. 71 GAM - 11.25% IMMEDIATE	23,550	XXX		XXX	23,550
0200050. 71 IAM - 6.00% IMMEDIATE	60,236	XXX	60,236	XXX	
0200051. 71 IAM - 10.00% IMMEDIATE	18,508	XXX	18,508	XXX	
0200052. 83 GAM - 5.00% IMMEDIATE	4,570,028	XXX		XXX	4,570,028
0200053. 83 GAM - 6.00% IMMEDIATE	4,442,229	XXX		XXX	4,442,229
0200054. 83 GAM - 8.00% IMMEDIATE	652,343	XXX		XXX	652,343
0200055. 83 GAM - 8.25% IMMEDIATE	469,633	XXX		XXX	469,633
0200056. 83 GAM - 8.75% IMMEDIATE	423,704	XXX		XXX	423,704
0200057. 83 IAM - 5.00% IMMEDIATE	2,623	XXX	2,623	XXX	
0200058. 83 IAM - 6.00% IMMEDIATE	1,379,591	XXX	903,449	XXX	476,142
0200059. 94 GAM - 3.75% IMMEDIATE	1,231,470	XXX		XXX	1,231,470
0200060. 94 GAM - 4.00% IMMEDIATE	1,128,756	XXX		XXX	1,128,756
0200061. 94 GAM - 4.25% IMMEDIATE	639,889	XXX		XXX	639,889
0200062. 94 GAM - 4.75% IMMEDIATE	246,493	XXX		XXX	246,493
0200063. 94 GAM - 5.00% IMMEDIATE	13,216,837	XXX		XXX	13,216,837
0200064. A-2000 - 0.50% IMMEDIATE	267,084	XXX		XXX	267,084
0200065. A-2000 - 1.00% IMMEDIATE	25,760	XXX		XXX	25,760
0200066. A-2000 - 1.50% IMMEDIATE	8,250	XXX		XXX	8,250
0200067. A-2000 - 3.00% IMMEDIATE	56,035	XXX	56,035	XXX	
0200068. A-2000 - 3.75% IMMEDIATE	71,537,169	XXX	71,215,554	XXX	321,615
0200069. A-2000 - 4.00% IMMEDIATE	44,269,674	XXX	44,161,493	XXX	108,181
0200070. A-2000 - 4.25% IMMEDIATE	90,707,963	XXX	90,216,672	XXX	491,291
0200071. A-2000 - 4.75% IMMEDIATE	37,049,077	XXX	36,855,603	XXX	193,474
0200072. A-2000 - 5.00% IMMEDIATE	275,799,837	XXX	272,298,824	XXX	3,501,013
0200073. A-2000 - 6.00% IMMEDIATE	4,017,540	XXX	3,621,952	XXX	395,588
0200074. A-2000 - 8.00% IMMEDIATE	256,532	XXX	245,402	XXX	11,130
0200075. IAR 2012 - 1.00% IMMEDIATE	2,313,305	XXX	2,313,305	XXX	
0200076. IAR 2012 - 1.25% IMMEDIATE	88,550	XXX	88,550	XXX	
0200077. IAR 2012 - 1.50% IMMEDIATE	12,563,449	XXX	12,563,449	XXX	
0200078. IAR 2012 - 1.75% IMMEDIATE	17,885,073	XXX	17,885,073	XXX	
0200079. IAR 2012 - 2.00% IMMEDIATE	14,675,770	XXX	14,675,770	XXX	
0200080. IAR 2012 - 2.25% IMMEDIATE	33,524,874	XXX	33,524,874	XXX	
0200081. IAR 2012 - 2.50% IMMEDIATE	19,255,482	XXX	19,255,482	XXX	
0200082. IAR 2012 - 2.75% IMMEDIATE	31,422,743	XXX	31,422,743	XXX	
0200083. IAR 2012 - 3.00% IMMEDIATE	47,481,317	XXX	47,481,317	XXX	
0200084. IAR 2012 - 3.25% IMMEDIATE	58,126,633	XXX	58,126,633	XXX	
0200085. IAR 2012 - 3.50% IMMEDIATE	65,081,521	XXX	65,081,521	XXX	
0200086. IAR 2012 - 3.75% IMMEDIATE	322,997,959	XXX	317,222,058	XXX	5,775,901
0200087. IAR 2012 - 4.00% IMMEDIATE	243,638,049	XXX	243,112,360	XXX	525,689
0200088. IAR 2012 - 4.25% IMMEDIATE	17,364,355	XXX	17,364,355	XXX	
0299997. Totals (Gross)	11,493,260,224	XXX	9,662,628,264	XXX	1,830,631,961
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	11,493,260,224	XXX	9,662,628,264	XXX	1,830,631,961
0300001. 37 SA - 3.50%IMMEDIATE	2,126		2,126		
0300002. 71 IAM - 4.00%IMMEDIATE	5,050		5,050		
0300003. 71 IAM - 6.00%IMMEDIATE	49,346		49,346		
0300004. 83 IAM - 6.00%IMMEDIATE	124,381		124,381		
0300005. A-2000 - 3.75%IMMEDIATE	14,691		14,691		
0300006. A-2000 - 4.25%IMMEDIATE	64,753		64,753		
0300007. A-2000 - 4.75%IMMEDIATE	20,961		20,961		
0300008. A-2000 - 5.00%IMMEDIATE	99,092		99,092		
0300009. A-2000 - 6.00%IMMEDIATE	33,524		33,524		
0300010. A-2000 - 8.00%IMMEDIATE	10,860		10,860		
0300011. A-49 - 3.50%IMMEDIATE	16,972		15,262		1,710
0300012. IAR 2012 - 3.75%IMMEDIATE	36,899		36,899		
0300013. IAR 2012 - 4.00%IMMEDIATE	79,532		79,532		
0399997. Totals (Gross)	558,187		556,477		1,710
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	558,187		556,477		1,710

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400001. INTERCO/41CSO 3.00%	17,533		17,533		
0400002. 59 ADB/58CSO 3.00%	11,143,733		11,140,270		3,463
0400003. AN EXP 41SI 3.00%	61,404	61,404			
0400004. AN EXP 61SI 3.00%	28,434	28,434			
0499997. Totals (Gross)	11,251,104	89,838	11,157,803		3,463
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	11,251,104	89,838	11,157,803		3,463
0500001. 26 CLASS 3/41CSO 3.00%	1		1		
0500002. 52 DISA/58CSO 3.00%	11,544,952		11,517,549		27,403
0599997. Totals (Gross)	11,544,953		11,517,550		27,403
0599998. Reinsurance ceded	55,363		55,363		
0599999. Disability-Active Lives: Totals (Net)	11,489,590		11,462,187		27,403
0600001. 26 CLASS 3 3.00%	14,191		14,191		
0600002. 52 DISA 3.00%	31,961,549		31,961,549		
0600003. 1960 CSG 3%	68,992				68,992
0600004. 1970 Intercompany Disability 3%	4,382,943				4,382,943
0699997. Totals (Gross)	36,427,675		31,975,740		4,451,935
0699998. Reinsurance ceded	460,308				460,308
0699999. Disability-Disabled Lives: Totals (Net)	35,967,367		31,975,740		3,991,627
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	62,042,099		57,269,846		4,772,253
0700002. FOR NON_DEDUCTION OF DEFERRED FRACTIONAL PREMIUMS AT THE DEATH OF THE INSURED	198,661		198,661		
0799997. Totals (Gross)	62,240,760		57,468,507		4,772,253
0799998. Reinsurance ceded	31,042		21,664		9,378
0799999. Miscellaneous Reserves: Totals (Net)	62,209,718		57,446,843		4,762,875
9999999. Totals (Net) - Page 3, Line 1	16,339,600,987	100,452,700	14,227,873,100	7,662,882	2,003,612,306

(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 $ 16,456,708 ; 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: ..... $ 1,622,683,086

9.2 State the amount of reserves established for this business: ..... $ 1,803,077,804

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, and IAR 2012 - 3.75% 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	17,840,509	76,583		2,524						17,441,782	23,528		296,092
2.	Additional contract reserves (b)	10,975,731	18,474		18							459,096		10,498,143
3.	Additional actuarial reserves-Asset/Liability analysis	1,720,816	1,720,816											
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	30,537,056	1,815,873		2,542						17,441,782	482,624		10,794,235
8.	Reinsurance ceded	5,488,083									5,209,729	278,354		
9.	Totals (Net)	25,048,973	1,815,873		2,542						12,232,053	204,270		10,794,235
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	10,640,374	98,146								4,269,096	1,886,489		4,386,643
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	10,640,374	98,146								4,269,096	1,886,489		4,386,643
15.	Reinsurance ceded	2,085,239									1,034,884	1,050,355		
16.	Totals (Net)	8,555,135	98,146								3,234,212	836,134		4,386,643
17.	TOTAL (Net)	33,604,108	1,914,019		2,542						15,466,265	1,040,404		15,180,878
18.	TABULAR FUND INTEREST	584,350	69,892		2							55,454		459,002
	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 2021

Exhibit 6, footnote (b) attachment

Active Life Reserves:

The 1958 C.S.O. Mortality Table, with assumed interest rate of 3%, is used for issues prior to 2019, on a one year preliminary term basis. The 2017 C.S.O. Unloaded Mortality Table, with assumed interest rate of 3.5%, is used for issues 2019 and later, on a two year preliminary term basis. The following morbidity tables are combined with the applicable mortality Table, adjusted to age last birthday, to calculate reserves using a prospective method. 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 (issues prior to 2019)
1996 ADB Table (issues 2019 and later)

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 through 2020 incurrals,
1985 CIDA, 3.0%, modified to Company experience, for 2021 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	490,513,540		289,023,747	6,649,411	11,003,285	183,837,096
2. Deposits received during the year	63,071,324		18,376,582	24,676,973	249,373	19,768,395
3. Investment earnings credited to the account	14,407,280		7,405,330	2,291,316	284,168	4,426,466
4. Other net change in reserves	(626,093)		(68,069,645)	67,443,551		
5. Fees and other charges assessed						
6. Surrender charges	56,201					56,201
7. Net surrender or withdrawal payments	110,143,527		37,111,255	26,534,692	730,061	45,767,518
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)	457,166,322		209,624,759	74,526,560	10,806,765	162,208,237
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)	457,166,322		209,624,759	74,526,560	10,806,765	162,208,237

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	651,828		430,220			174,861				46,747	
	1.2 Reinsurance assumed	31,602					18,863				12,739	
	1.3 Reinsurance ceded	18,664,972		11,451,545			502,450	6,160,055			550,922	
	1.4 Net	(17,981,542)		(11,021,325)			(308,726)	(6,160,055)			(491,436)	
2. In course of settlement:												
2.1 Resisted	2.11 Direct	1,186,116		1,136,116				50,000				
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	1,186,116		(b) 1,136,116	(b)		(b)	(b) 50,000				
2.2 Other	2.21 Direct	195,971,345	1,687,747	92,042,274	58,122,111			7,385,825	35,839,471	1,749		892,168
	2.22 Reinsurance assumed	1,007,000		1,007,000								
	2.23 Reinsurance ceded											
	2.24 Net	196,978,345	1,687,747	(b) 93,049,274	(b) 58,122,111		(b)	(b) 7,385,825	35,839,471	(b) 1,749	(b)	(b) 892,168
3. Incurred but unreported:												
	3.1 Direct	21,967,962	98,400	12,920,940			1,291,695	110,181		5,154,641	1,315,719	1,076,386
	3.2 Reinsurance assumed	99,056,255		106,085			101,997			98,801,910	46,263	
	3.3 Reinsurance ceded	94,193,656		1,432,828			170,248			92,505,999	71,102	13,479
	3.4 Net	26,830,561	98,400	(b) 11,594,197	(b)		(b) 1,223,444	(b) 110,181		(b) 11,450,552	(b) 1,290,880	(b) 1,062,907
4. TOTALS	4.1 Direct	219,777,251	1,786,147	106,529,550	58,122,111		1,466,556	7,546,006	35,839,471	5,156,390	1,362,466	1,968,554
	4.2 Reinsurance assumed	100,094,857		1,113,085			120,860			98,801,910	59,002	
	4.3 Reinsurance ceded	112,858,628		12,884,373			672,698	6,160,055		92,505,999	622,024	13,479
	4.4 Net	207,013,480	(a) 1,786,147	(a) 94,758,262	58,122,111		914,718	(a) 1,385,951	35,839,471	11,452,301	799,444	1,955,075

(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 $ 43,437,927 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 4,019,030 , 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 $ 3,234,211 , and Other Accident and Health $ 5,320,923 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	967,666,902	3,139,171	461,387,034	318,501,524	86,833	11,078,182	45,790,061	113,334,268	4,022,986	4,475,701	5,851,142
1.2 Reinsurance assumed	58,295,598		4,015,583			249,817			53,900,799	129,399	
1.3 Reinsurance ceded	166,870,359		72,163,066			3,567,788	38,963,661		50,553,683	1,248,678	373,483
1.4 Net	(d) 859,092,141	3,139,171	393,239,551	318,501,524	86,833	7,760,211	6,826,400	113,334,268	7,370,102	3,356,422	5,477,659
2. Liability December 31, current year from Part 1:											
2.1 Direct	219,777,251	1,786,147	106,529,550	58,122,111		1,466,556	7,546,006	35,839,471	5,156,390	1,362,466	1,968,554
2.2 Reinsurance assumed	100,094,857		1,113,085			120,860			98,801,910	59,002	
2.3 Reinsurance ceded	112,858,628		12,884,373			672,698	6,160,055		92,505,999	622,024	13,479
2.4 Net	207,013,480	1,786,147	94,758,262	58,122,111		914,718	1,385,951	35,839,471	11,452,301	799,444	1,955,075
3. Amounts recoverable from reinsurers December 31, current year	21,155,904		12,474,669				4,071,776		4,609,459		
4. Liability December 31, prior year:											
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	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
5. Amounts recoverable from reinsurers December 31, prior year	24,531,465		17,583,719				2,338,287		4,609,459		
6. Incurred Benefits											
6.1 Direct	987,494,351	3,092,876	470,485,988	324,331,025	86,833	11,202,487	43,901,345	116,745,401	7,620,593	4,270,144	5,757,659
6.2 Reinsurance assumed	52,023,088		3,709,513			240,430			47,933,843	139,302	
6.3 Reinsurance ceded	159,150,190		65,154,339			3,488,380	38,428,745		50,537,664	1,172,754	368,308
6.4 Net	880,367,249	3,092,876	409,041,162	324,331,025	86,833	7,954,537	5,472,600	116,745,401	5,016,772	3,236,692	5,389,351

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 638,270 in Line 1.1, $ 638,270 in Line 1.4.
$ 638,270 in Line 6.1, and $ 638,270 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,745,161 in Line 1.1, $ 1,745,161 in Line 1.4.
$ 1,745,161 in Line 6.1, and $ 1,745,161 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 $ 5,341,911 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	24,921,866	10,656,040	(14,265,826)
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	983,081	1,233,081	250,000
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities		170,000	170,000
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)	25,904,947	12,059,121	(13,845,826)
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	1,692,266	332,697	(1,359,569)
	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	6,344,945	13,039,180	6,694,235
18.2	Net deferred tax asset	88,675,493	89,616,006	940,513
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	20,161,549	22,748,571	2,587,022
21.	Furniture and equipment, including health care delivery assets	1,003,624	1,346,735	343,111
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	21,410,948	25,280,142	3,869,194
25.	Aggregate write-ins for other than invested assets	202,366,137	122,070,576	(80,295,561)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	367,559,909	286,493,028	(81,066,881)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	367,559,909	286,493,028	(81,066,881)
	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	167,586,771	80,526,480	(87,060,291)
2502.	Debit Suspense	17,807,326	21,578,427	3,771,101
2503.	Prepaid Expense	14,703,937	16,129,109	1,425,172
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,268,103	3,836,560	1,568,457
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	202,366,137	122,070,576	(80,295,561)

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 (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 SAP.

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 878,319,343	$ (47,500,683)
(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	$ 878,319,343	$ (47,500,683)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,989,512,890	$ 3,644,414,402
(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	$ 3,989,512,890	$ 3,644,414,402

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 used to prepare financial statements. Future events, which could impact these statements, include changes in the levels of mortality, morbidity, persistency, collectability, recoverability, market performance, interest rates, and potential for an unpredictable outcome in any given lawsuit.

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. Expenses incurred in connection with issuance of new business, including acquisition costs such as sales commissions, are charged to 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 are generally stated at amortized cost using the scientific interest method, except for bonds with a NAIC rating of 6, which are recorded at the lower of amortized cost or fair value.

(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 SSAP No. 97, Investments in Subsidiary Controlled and Affiliated Entities.

(8) Joint ventures and limited liability companies are carried at values as determined in accordance with SSAP No. 48, Joint Ventures, Partenerships and Limited Liability Companies.

(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.

NOTES TO FINANCIAL STATEMENTS

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, 2021.

NOTE 2 Accounting Changes and Corrections of Errors

A. Accounting Changes

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, and 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 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 expired on January 2, 2022.

In 2020, the Company elected an immediate change in reserve valuation basis as described in SSAP 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 Reserve Valuation Method (CARVM) adopted in Valuation Manual Requirements for Principle-Based Reserves for Variable Annuities (VM-21), and Actuarial guideline 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.

B. Correction of Errors

During the current year's financial statement preparation, the Company discovered an error in the compiling and reporting of annuity reserves, which resulted in an overstatement of annuity reserves of $23,994,722 at December 31, 2020 and $18,645,033 at March 31, 2021. A correcting entry was recorded in the second quarter to increase surplus and reduce liabilities by the $23,994,722, which is reflected as an aggregate write-in for "prior year correction to annuity reserves" (included in Summary of Operations, Line 53) and "Aggregate reserves for life contracts" (Liabilities, Line 1).

During the current year's financial statement preparation, the Company discovered an error in the compiling and reporting of life reserves, which resulted in an understatement of life reserves of $8,027,457 at December 31, 2020. A correcting entry was recorded in the fourth quarter to decrease surplus by the $8,027,457, increase liabilities by $7,696,958 and decrease assets by $330,499, which is reflected as an aggregate write-in for "prior year correction to life reserves" (included in Summary of Operations, Line 53), "Aggregate reserves for life contracts" (Liabilities, Line 1) and "Deferred premiums and agents' balances and installments booked but deferred and not yet due" (Assets, Line 15.2).

During the current year's financial statement preparation, the Company discovered an error in the compiling and reporting of an accumulated postretirement benefit obligation, which resulted in an understatement of "general expenses due or accrued" of $7,953,000 at December 31, 2020. A correcting entry was recorded in the third quarter to decrease surplus and increase liabilities by the $7,953,000, which is reflected as an aggregate write-in for "prior year correction to postretirement benefits" (included in Summary of Operations, Line 53) and " General expenses due or accrued" (Liabilities, Line 12).

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, 2021.

B. Statutory Merger

There were no business combinations that took the form of a statutory merger as of December 31, 2021.

C. Assumption Reinsurance

The Company completed no assumption reinsurance agreements during the reporting periods as of December 31, 2021.

D. Impairment Loss

The Company did not recognize an impairment loss on any of the types of transactions described above as of December 31, 2021.

NOTE 4 Discontinued Operations

The Company did not have any discontinued operations for the years ended December 31, 2021 and 2020.

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 2021 were 8.00% and 3.25%.

(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 98%.

(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:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current					$ 4,803,681,236		$ 4,803,681,236
(b) 30 - 59 Days Past Due							$ -
(c) 60 - 89 Days Past Due							$ -
(d) 90 - 179 Days Past Due							$ -
(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							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment							$ -
b. Prior 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							
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:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment							$ -
2. Interest Income Recognized							$ -
3. Recorded Investments on Nonaccrual Status							$ -
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					$40,177,029		$40,177,029
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	$ 493,120
b) Additions charged to operations		
c) Direct write-downs charged against the allowances		
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	$ 5,167,857
b) Real estate collateral recognized	$ 4,400,000
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	$ 140,532,579	
(2) The realized capital losses related to these loans		
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings		

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

C. Reverse Mortgages

The Company had no investments in reverse mortgages as of December 31, 2021 and December 31, 2020.

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, 2021, the Company did not have any securities within the scope of SSAP 43R 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 a period of time sufficient to recover the amortized cost basis.

(3) At December 31, 2021, the Company did not hold any loan-backed securities with a recognized credit-related other-than-temporary impairment.

(4) Unrealized loss fair value information:

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (4,519,914)
2. 12 Months or Longer	$ (751,643)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 279,899,366
2. 12 Months or Longer	$ 7,712,579

(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, 2021, 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

The Company did not recognize impairment losses during 2021 and 2020.

(2) Real Estate Sold

Four properties were sold for a capital gain of $196,985 during 2021. 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.

(3) As of December 31, 2021, the company did not have any real estate classified as available for sale.

(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 9 years of unexpired tax credits and holding periods ranging from 16 to 17 years.

(2) The Company recognized $5,621,000 and $6,527,000 in LIHTC and other tax benefits during 2021 and 2020.

(3) The balance of the investments recognized in the statement of financial position is $13,708,000 and $18,078,000 in 2021 and 2020.

(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 2021.

(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	$ 8,774,200				$ 8,774,200	$12,047,357	$(3,273,157)
j. On deposit with states	$28,440,382				$28,440,382	$23,433,951	$ 5,006,431
k. On deposit with other regulatory bodies					$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$26,241,439				$26,241,439	$67,313,219	$(41,071,780)
m. Pledged as collateral not captured in other categories	$41,711,727				$41,711,727	$41,772,606	$ (60,879)
n. Other restricted assets	$26,660,000				$26,660,000	$30,720,000	$(4,060,000)
o. Total Restricted Assets	$ 131,827,748	$ -	$ -	$ -	$ 131,827,748	$ 175,287,133	$(43,459,385)

(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		$ 8,774,200	0.036%	0.037%
j. On deposit with states		$28,440,382	0.118%	0.119%
k. On deposit with other regulatory bodies		$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)		$ 26,241,439	0.108%	0.110%
m. Pledged as collateral not captured in other categories		$41,711,727	0.172%	0.175%
n. Other restricted assets		$26,660,000	0.110%	0.112%
o. Total Restricted Assets	$ -	$ 131,827,748	0.545%	0.553%

(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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged bonds in connection with agreements and transactions, such as financing and reinsurance agreements	$41,711,727				$41,711,727	$41,772,606	$ (60,879)	$41,711,727	0.172%	0.175%
Total (c)	$41,711,727	$ -	$ -	$ -	$41,711,727	$41,772,606	$ (60,879)	$41,711,727	0.172%	0.175%

(a) Subset of column 1

(b) Subset of column 3

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral restricted on certain derivative contractions	$26,660,000				$26,660,000	$30,720,000	$(4,060,000)	$26,660,000	0.110%	0.112%
Total (c)	$26,660,000	$ -	$ -	$ -	$26,660,000	$30,720,000	$(4,060,000)	$26,660,000	0.110%	0.112%

(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	$ 201,149,250	$ 201,149,250	0.879%	0.894%
b. Schedule D, Part 1	$ 55,000,000	$ 54,999,720	0.240%	0.244%
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)	$ 256,149,250	$ 256,148,970	1.120%	1.138%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments			0.000%	0.000%
l. Schedule D, Part 1			0.000%	0.000%
m. Schedule D, Part 2, Section 1			0.000%	0.000%
m. Schedule D, Part 2, Section 2			0.000%	0.000%
o. Schedule B			0.000%	0.000%
p. Schedule A			0.000%	0.000%
q. Schedule BA, Part 1			0.000%	0.000%
r. Schedule DL, Part 1			0.000%	0.000%
s. Other			0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	0.000%	0.000%

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 201,149,250	1.086%
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	66	5
2. Aggregate Amount of Investment Income	$ 32,237,205	$ 324,474

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company does not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. On December 1, 2021 American National Holdings, Inc. ("ANH"), merged with ANH Investments, LLC, ("ANH, LLC"), a holding company and subsidiary of the Company, with ANH, LLC surviving the merger.

The Company owns 100% interest in ANH, LLC, whose carrying value exceeds 10% of the admitted assets of the Company. The Company carries ANH, LLC at audited GAAP equity adjusted to a limited statutory basis of accounting in accordance with SSAP No. 97 Investments in Subsidiary, Controlled and Affiliated Entities. At December 31, 2021, the Company's interest in ANH, LLC was valued at approximately $2.7 billion. Based on the Company's ownership percentage of ANH, LLC, the statement value of ANH, LLC assets and liabilities as of December 31, 2021 were $9.3 billion and $6.3 billion, respectively. The Company's share of net income of ANH, LLC was $478.9 million for the year ended December 31, 2021.

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			12/31/2020			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	$321,284,889	$ 6,151,706	$327,436,595	$267,919,769	$ 7,373,004	$275,292,773	$53,365,120	$(1,221,298)	$52,143,822
(b) Statutory Valuation Allowance Adjustment									
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$321,284,889	$ 6,151,706	$327,436,595	$267,919,769	$ 7,373,004	$275,292,773	$53,365,120	$(1,221,298)	$52,143,822
(d) Deferred Tax Assets Nonadmitted	$88,675,493	$ -	$88,675,493	$89,616,006	$ -	$89,616,006	$ (940,513)	$ -	$ (940,513)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$232,609,396	$ 6,151,706	$238,761,102	$178,303,763	$ 7,373,004	$185,676,767	$54,305,633	$(1,221,298)	$53,084,335
(f) Deferred Tax Liabilities	$95,865,625	$31,549,573	$127,415,198	$81,976,368	$30,273,774	$112,250,142	$13,889,257	$ 1,275,799	$15,165,056
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$136,743,771	$ (25,397,867)	$111,345,904	$96,327,395	$ (22,900,770)	$73,426,625	$40,416,376	$ (2,497,097)	$ 37,919,279

2.

	As of End of Current Period			12/31/2020			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)	$111,291,977	$ 6,151,706	$117,443,683	$96,327,395	$ 7,373,004	$103,700,399	$14,964,582	$(1,221,298)	$13,743,284
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$111,291,977	$ 6,151,706	$117,443,683	$96,327,395	$ 7,373,004	$103,700,399	$14,964,582	$(1,221,298)	$13,743,284
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$580,270,603	XXX	XXX	$530,707,644	XXX	XXX	$49,562,959
(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.	$121,317,419	$ -	$121,317,419	$81,976,368	$ -	$81,976,368	$39,341,051	$ -	$39,341,051
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$232,609,396	$ 6,151,706	$238,761,102	$178,303,763	$ 7,373,004	$185,676,767	$54,305,633	$(1,221,298)	$53,084,335

3.

	2021	2020
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	782.655%	756.740%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 3,868,470,684	$ 3,543,050,949

4.

	As of End of Current Period		12/31/2020		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 321,284,889	$ 6,151,706	$ 267,919,769	$ 7,373,004	$ 53,365,120	$ (1,221,298)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies					0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 232,609,396	$ 6,151,706	$ 178,303,763	$ 7,373,004	$ 54,305,633	$ (1,221,298)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies					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, 2021, 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) 12/31/2020	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (13,163,796)	$ (16,843,774)	$ 3,679,978
(b) Foreign	$ 1,341,165	$ 493,233	$ 847,932
(c) Subtotal	$ (11,822,631)	$ (16,350,541)	$ 4,527,910
(d) Federal income tax on net capital gains	$ 32,271,209	$ 18,334,222	$ 13,936,987
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ 20,448,578	$ 1,983,681	$ 18,464,897
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses			
(2) Unearned premium reserve			
(3) Policyholder reserves	$ 174,655,887	$ 148,940,430	$ 25,715,457
(4) Investments	$ 9,119,476	$ 6,930,087	$ 2,189,389
(5) Deferred acquisition costs	$ 78,029,505	$ 68,399,593	$ 9,629,912
(6) Policyholder dividends accrual	$ 327,196	$ 289,883	$ 37,313
(7) Fixed Assets			
(8) Compensation and benefits accrual	$ 6,943,173	$ 6,457,203	$ 485,970
(9) Pension accrual			
(10) Receivables - nonadmitted	$ 51,999,697	$ 36,368,178	$ 15,631,519
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward	$ 31,487		$ 31,487
(13) Other (including items <5% of total ordinary tax assets)	$ 178,468	$ 534,395	$ (355,927)
(99) Subtotal	$ 321,284,889	$ 267,919,769	$ 53,365,120
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	$ 88,675,493	$ 89,616,006	$ (940,513)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 232,609,396	$ 178,303,763	$ 54,305,633
(e) Capital:			
(1) Investments	$ 4,122,552	$ 4,587,850	$ (465,298)
(2) Net capital loss carry-forward			
(3) Real estate	$ 2,029,154	$ 2,785,154	$ (756,000)
(4) Other (including items <5% of total ordinary tax assets)			
(99) Subtotal	$ 6,151,706	$ 7,373,004	$ (1,221,298)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 6,151,706	$ 7,373,004	$ (1,221,298)
(i) Admitted deferred tax assets (2d + 2h)	$ 238,761,102	$ 185,676,767	$ 53,084,335
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 18,104,039	$ 20,098,140	$ (1,994,101)
(2) Fixed Assets	$ 3,050,936	$ 3,517,493	$ (466,557)
(3) Deferred and uncollected premium	$ 31,353,059	$ 29,396,568	$ 1,956,491
(4) Policyholder reserves			
(5) Other (including items <5% of total ordinary tax liabilities)	$ 43,357,591	$ 28,964,167	$ 14,393,424
(99) Subtotal	$ 95,865,625	$ 81,976,368	$ 13,889,257
(b) Capital:			
(1) Investments	$ 31,549,573	$ 30,273,774	$ 1,275,799
(2) Real estate			
(3) Other (including items <5% of total capital tax liabilities)			
(99) Subtotal	$ 31,549,573	$ 30,273,774	$ 1,275,799
(c) Deferred tax liabilities (3a99 + 3b99)	$ 127,415,198	$ 112,250,142	$ 15,165,056
4. Net deferred tax assets/liabilities (2i - 3c)	$ 111,345,904	$ 73,426,625	$ 37,919,279

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) 12/31/2020	(3) (Col. 1 - 2) Change
Total adjusted deferred assets	$ 327,436,595	$ 275,292,773	$ 52,143,822
Total deferred tax liabilities	$ 127,415,198	$ 112,250,142	$ 15,165,056
Net deferred tax asset (liability)	$ 200,021,397	$ 163,042,631	$ 36,978,766
Tax effect on change in unaffiliated unrealized gains (losses)			$ 7,821,729
Tax effect on change in previously untaxed nonadmitted assets			$ (15,631,519)
Tax effect on change in statutory pension obligation			$ 16,203,799
Change in deferred income tax in surplus			$ 45,372,775

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	$ 780,567,996	
Capital Gains (Losses)	121,370,127	
Reported Statutory Income (Loss)	$ 901,938,123	
Federal Statutory Rate	21.0%	
Expected Income Tax at Statutory Rate	$ 189,407,006	21.0 %
Increase (Decrease) In Tax Resulting From:		
Interest Maintenance Reserve	$ (227,303)	0.0 %
Tax-Exempt Interest	$ (719,033)	(0.1) %
Dividends Received Deductions	$ (210,850,244)	(23.4) %
Non-Deductible Expenses	$ 1,807,478	0.2 %
Tax Credits	$ (3,765,809)	(0.4) %
Other	$ (576,292)	(0.1) %
Total Income Tax Reported	$ (24,924,197)	(2.8) %
Current Income Taxes Incurred	$ 20,448,578	2.3 %
Change In Deferred Income Taxes	$ (45,372,775)	(5.1) %
Total Income Tax Reported	$ (24,924,197)	(2.8) %

E. Operating Loss Carryforward

1. As of December 31, 2021, the Company had no operating loss caryrforwards and the following general business credit carryforwards.

Origination Year	Tax Credits	Expiration Year
2021	$ 31,487	2041
	$ 31,487	

2. As of December 31, 2021, the Company had no federal income taxes available for recoupment.

3. As of December 31, 2021, the Company had no deposits under Code Section 6603 to stop the running of interest on potential underpayments.

F. Consolidated Federal Income Tax Return

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

Life Companies:

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

Non Life Companies:

American National Property and Casualty Company
American National General Insurance Company
Pacific Property and Casualty Company
ANPAC Louisiana Insurance Company
Farm Family Casualty Insurance Company
United Farm Family Insurance Company

Non Life Companies:

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

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, 2021 the Company had no liability for tax loss contingencies.

H. Repatriation Transition Tax (RTT)

As of December 31, 2021, the Company had no foreign repatriation transition tax.

I. Alternative Minimum Tax (AMT) Credit

As of December 31, 2021, 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 2021, the Company paid dividends of $155.0 million 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		$ (11,692,328)			
Total	XXX	$ -	$ (11,692,328)	$ -	$ -	$ -

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 $26.5 million and $27.8 million as amounts due from subsidiaries and affiliates at December 31, 2021 and 2020, respectively. The Company reported $15.5 million due to subsidiaries and affiliates as of December 31, 2021 and $12.8 million as of December 31, 2020. 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. The Company received a service fee payment from affiliates of approximately $45.9 million in 2021 and $52.9 million in 2020.

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 guarantees is recorded on the Company’s statutory statements of admitted assets, liabilities and capital and surplus.

G. American National Group Inc., a Delaware corporation, (“ANAT”) owns all outstanding shares of the Company. Schedule Y provides a chart of all parent, subsidiary, and affiliate relationships for the entire group of companies.

On August 6, 2021, ANAT entered into an Agreement and Plan of Merger (the “Merger Agreement”) with Brookfield Asset Management Reinsurance Partners Ltd. (“Brookfield Reinsurance”), an exempted company limited by shares existing under the laws of Bermuda, and Freestone Merger Sub Inc., a Delaware corporation and an indirect wholly-owned subsidiary of Brookfield Reinsurance (“Merger Sub”). On the terms and subject to the conditions of the Merger Agreement, at the closing, Merger Sub will merge with and into ANAT (the “Merger”), with ANAT continuing as the surviving entity, which will become an indirect, wholly-owned subsidiary of Brookfield Reinsurance. The Merger was unanimously approved by the Company’s board of directors.

The Merger has received the requisite stockholder approval required under Delaware law. The only remaining significant closing condition pursuant to the Merger is the required regulatory approval from the insurance authorities in Texas, Missouri, New York, Louisiana and California.

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

I. On December 1, 2021 American National Holdings, Inc. ("ANH"), merged with ANH Investments, LLC (“ANH, LLC”), a holding company and subsidiary of the Company, with ANH, LLC surviving the merger.

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 ANH, LLC 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				
Total SSAP No. 97 8b(ii) Entities	XXX	$ -	$ -	$ -
c. SSAP No. 97 8b(iii) Entities				
American National Registered Investment Advisor, Inc.	100.0%	$ 503,482	$ -	$ 503,482
ANICO Financial Services, Inc.	100.0%	$ 250,067	$ -	$ 250,067
Alternative Benefits Management, Inc.	100.0%	$ 24,168,317	$ -	$ 24,168,317
Total SSAP No. 97 8b(iii) Entities	XXX	$ 24,921,866	$ -	$ 24,921,866
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	$ 24,921,866	$ -	$ 24,921,866
f. Aggregate Total (a+ e)	XXX	$ 24,921,866	$ -	$ 24,921,866

(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. (before merger)	S2	08/30/2021	$ 3,224,799,619	Yes	No	M
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ 3,224,799,619	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
ANTAC, Inc.	S2	08/30/2021	$ 458,648,127	Yes	No	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 458,648,127	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	$ 3,683,447,746	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 3,683,447,746	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

The Company had no investment in insurance SCAs for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures.

O. SCA or SSAP 48 Entity Loss Tracking

The Company had no SCAs or SSAP 48 entities in which the reporting entity's share of losses exceed the investment in the SCA.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. The Company had outstanding letters of credit in the amount of $3.5 million as of December 31, 2021 and 2020.

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 other invested assets 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, 2021, certain collateralized mortgage obligations with a fair value of approximately $28.0 million and commercial mortgage loans of approximately $1.5 billion were on deposit with the FHLB as collateral for borrowing. As of December 31, 2021, the collateral provided borrowing capacity of approximately $902.7 million. 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 lien, net of allowance, respectively.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ 7,000,000	$ 7,000,000	
(c) Activity Stock	$ -	$ -	
(d) Excess Stock	$ 1,774,200	$ 1,774,200	
(e) Aggregate Total (a+b+c+d)	$ 8,774,200	$ 8,774,200	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 902,700,400	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	$ 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

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)	$ 1,489,426,911	$ 1,474,955,446	$ -
2. Current Year General Account Total Collateral Pledged	$ 1,489,426,911	$ 1,474,955,446	
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 1,647,309,971	$ 1,576,723,683	$ -

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)	$ 1,555,160,648	$ 1,506,907,240	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 1,555,160,648	$ 1,506,907,240	
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,647,309,971	$ 1,576,723,683	$ -

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	$ -			XXX
(b) Funding Agreements	$ -			
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -
2. Prior Year end				
(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	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ 250,000,000	$ 250,000,000	
2. Funding Agreements	$ -		
3. Other	$ -		
4. Aggregate Total (1+2+3)	$ 250,000,000	$ 250,000,000	$ -

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, 2021 and December 31, 2020.

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2021	2020	2021	2020
1. Benefit obligation at beginning of year	$ 399,435,770	$ 361,031,808	$ -	$ -
2. Service cost	$ 501,237	$ 481,301		
3. Interest cost	$ 9,689,509	$ 12,204,716		
4. Contribution by plan participants				
5. Actuarial gain (loss)	$ (11,539,540)	$ 47,263,038		
6. Foreign currency exchange rate changes				
7. Benefits paid	$ (24,839,803)	$ (21,545,093)		
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$ 373,247,173	$ 399,435,770	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

b. Postretirement Benefits

	Overfunded		Underfunded	
	2021	2020	2021	2020
1. Benefit obligation at beginning of year	$ -	$ -	$ 4,290,328	$ 3,500,312
2. Service cost			$ 283,700	$ 286,160
3. Interest cost			$ 111,204	$ 113,946
4. Contribution by plan participants				
5. Actuarial gain (loss)			$ 6,863,385	$ 692,747
6. Foreign currency exchange rate changes				
7. Benefits paid			$ (312,669)	$ (302,837)
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	$ -	$ -	$ 11,235,948	$ 4,290,328

c. Special or Contractual Benefits Per SSAP No. 11

The Company has no special or contractual benefits.

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Fair value of plan assets at beginning of year	$ 479,962,250	$ 440,021,713	$ 4,290,328	$ 3,502,772	$ -	$ -
b. Actual return on plan assets	$ 85,724,857	$ 61,502,320	$ 111,204	$ 113,946		
c. Foreign currency exchange rate changes						
d. Reporting entity contribution			$ 7,147,085	$ 976,447		
e. Plan participants' contributions				$ -		
f. Benefits paid	$ (24,853,163)	$ (21,561,783)	$ (312,669)	$ (302,837)		
g. Business combinations, divestitures and settlements						
h. Fair value of plan assets at end of year	$ 540,833,944	$ 479,962,250	$ 11,235,948	$ 4,290,328	$ -	$ -

(3) Funded status

	Overfunded		Underfunded	
	2021	2020	2021	2020
a. Components:				
1. Prepaid benefit costs	$ 158,560,032	$ 148,660,688		
2. Overfunded plan assets	$ 9,026,739	$ (68,134,208)		
3. Accrued benefit costs		$ -		
4. Liability for pension benefits		$ -	$ 11,235,948	$ 4,290,328
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ 167,586,771	$ 80,526,480		
2. Liabilities recognized			$ 11,235,948	
c. Unrecognized liabilities				

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Service cost	$ 501,237	$ 481,301	$ 283,700	$ 286,160		
b. Interest cost	$ 9,689,509	$ 12,204,716	$ 111,204	$ 113,946		
c. Expected return on plan assets	$ (24,414,116)	$ (24,535,400)				
d. Transition asset or obligation						
e. Gains and losses	$ 2,356,698	$ 1,795,871	$ 6,349,251	$ 806,693		
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment	$ 1,967,328					
h. Total net periodic benefit cost	$ (9,899,344)	$ (10,053,512)	$ 6,744,155	$ 1,206,799	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Items not yet recognized as a component of net periodic cost - prior year	$ (68,134,208)	$ (59,617,271)	$ -	$ -
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	$ 72,836,921	$ (10,312,808)		
f. Net gain and loss recognized	$ 4,324,026	$ 1,795,871		
g. Items not yet recognized as a component of net periodic cost - current year	$ 9,026,739	$ (68,134,208)	$ -	$ -

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

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Net transition asset or obligation				
b. Net prior service cost or credit				
c. Net recognized gains and losses	$ 9,026,739	$ (68,134,208)		

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

	2021	2020
a. Weighted average discount rate	2.520%	3.510%
b. Expected long-term rate of return on plan assets	5.250%	5.750%
c. Rate of compensation increase		
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		

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

	2021	2020
e. Weighted average discount rate	2.860%	2.520%
f. Rate of compensation increase		
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		

(8) The amount of accumulated benefit obligation for defined benefit plans was $373,247,173 for December 31, 2021 and $399,435,770 for December 31, 2020.

(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. 2022	$ 29,146,027
b. 2023	$ 23,338,752
c. 2024	$ 23,966,583
d. 2025	$ 22,420,593
e. 2026	$ 22,804,887
f. 2026 through 2030	$ 109,278,403

(11) The Company estimates its 2021 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.

(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	$ 368,866,636			$ 368,866,636
Debt		$ 133,693,577		$ 133,693,577
Other		$ 38,301,415		$ 38,301,415
Total Plan Assets	$ 368,866,636	$ 171,994,992	$ -	$ 540,861,628

NOTES TO FINANCIAL STATEMENTS

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

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

E. Defined Contribution Plan

ANICO sponsors a 401(k) plan under which the Company contributes a 100% match on the first 4% of salary deferred by the employee. The Company's contribution for the plan was 7,026,542 and $6,429,666 for 2021 and 2020, respectively..

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. Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the laws of the state of Texas, to the greater of:
a. 10% of statutory surplus as regards to policyholders as of the preceding December 31st, or
b. the net gain from operations before realized capital gains as of the preceding December 31st.

D. The Company declared and paid $155,000,000 and $93,595,008 in ordinary dividends in 2021 and 2020, respectively. No extraordinary dividends were declared or paid in 2021 or 2020.

E. For the year ended December 31, 2021, dividends to shareholders were limited to $364,441,440.

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

G. The Company has not made any advances from surplus.

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 $ 2,175,579,515

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.

NOTES TO FINANCIAL STATEMENTS

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 leases insurance sales office space, technological equipment, and automobiles. The remaining long-term lease commitments at December 31, 2021 were approximately $11.9 million.

The Company had outstanding letters of credit in the amount of $3.5 million as of December 31, 2021 and 2020.

The Company had aggregate commitments at December 31, 2021 to purchase, expand or improve real estate, to fund fixed interest rate mortgage loans, and to purchase other invested assets of $472.8 million of which $249.1 million is expected to be funded in 2022. The remaining balance of $223.7 million will be funded in 2023 and beyond. As of December 31, 2021, 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 other invested assets 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, 2021, certain collateralized mortgage obligations with a fair value of approximately $28.0 million and commercial mortgage loans of approximately $1.5 billion were on deposit with the FHLB as collateral for borrowing. As of December 31, 2021, the collateral provided borrowing capacity of approximately $902.7 million. 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.

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 the Company. 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, 2021, was approximately $121.4 million, while the total cash value of the related life insurance policies was approximately $143.1 million.

Restrictions of the Merger Agreement limit the Company's ability, without Brookfield Reinsurance's consent, to incur guarantee or assume and indebtedness, subject to certain limited exceptions, including investment portfolio transactions in the ordinary course of business consistent with past practice and other incurrences of indebtedness not to exceed $10.0 million in the aggregate. Refer to Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, Section G, for more information regarding the pending merger.

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 approximately $1.5 million and $1.8 million at December 31, 2021 and 2020.

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 the Company is remote and no estimate of range can be made for loss contingencies that are at least reasonably possible but not accrued.

NOTE 15 Leases

A. Lessee Operating Lease

(1) a. The Company leases insurance sales office space, technological equipment, and automobiles under various noncancelable operating lease agreements. Rental expense for 2021 and 2020 was approximately $6.0 million and $6.7 million, respectively.

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

(2) a. At December 31, 2021 the minimum aggregate rental commitments are as follows:

	Operating Leases
1. 2022	$ 3,934,494
2. 2023	$ 3,468,382
3. 2024	$ 2,709,348
4. 2025	$ 1,502,365
5. 2026	$ 152,981
6. Total	$ 11,767,570

(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.

(2) The Company had no investments in leveraged leases.

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

The Company had no financial instruments with off-balance sheet risk or significant concentrations of credit risk.

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 2021:

	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		$ (11,588)	$ (11,588)
b. Total net other income or expenses (including interest paid to or received from plans)			$ -
c. Net gain or (loss) from operations	$ -	$ (11,588)	$ (11,588)
d. Total claim payment volume		$ 910,996	$ 910,996

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

The Company has no direct premium written by third party administrators or managing general agents, as defined by Appendix A-225 of the NAIC Accounting Practices and Procedures Manual.

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					
Common Stock- Unaffiliated and Mutual Fund	$ 4,378,242		$ 10,353,655	$ 10,883,346	$ 25,615,243
Preferred Stock			$ 3,082,307		$ 3,082,307
Options			$ 251,356,313		$ 251,356,313
Separate Account Asset	$ 381,414,190	$ 896,966,202			$ 1,278,380,392
Total assets at fair value/NAV	$ 385,792,432	$ 896,966,202	$ 264,792,275	$ 10,883,346	$ 1,558,434,255

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	$ 381,414,190	$ 896,966,202			$ 1,278,380,392
Total liabilities at fair value/NAV	$ 381,414,190	$ 896,966,202	$ -	$ -	$ 1,278,380,392

(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	$ 11,896,928		$(1,479,255)	$ 1,054,467	$ -	$ -		$ (1,118,485)		$ 10,353,655
Preferred Stock	$ 3,142,669			$ (129,683)		$ 69,321				$ 3,082,307
Options	$ 222,604,951	$ -	$ -	$ 30,802,511	$ 24,116,249	$26,512,743			$ (52,680,141)	$ 251,356,313
Total Assets	$ 237,644,548	$ -	$(1,479,255)	$ 31,727,295	$ 24,116,249	$26,582,064	$ -	$ (1,118,485)	$ (52,680,141)	$ 264,792,275

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

(4) As of December 31, 2021, the fair value of the Company's investments in Level 3 totaled $264,792,275. 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	$ 10,519,145,029	$ 10,114,785,962	$ -	$ 10,250,762,947	$ 268,382,082		
Common Stock- Unaffiliated and Mutual	$ 25,615,242	$ 25,615,242	$ 4,378,242	$ -	$ 10,353,655	$ 10,883,346	
Preferred Stock	$ 36,395,507	$ 36,356,307	$ 3,427,200	$ -	$ 32,968,307		
Private Leases/BA Assets	$ 3,568,942	$ 3,568,942	$ -	$ -	$ 3,568,942		
Options	$ 251,356,313	$ 251,356,313	$ -	$ -	$ 251,356,313		
Mortgage Loans	$ 4,845,023,820	$ 4,803,681,236	$ -	$ -	$ 4,845,023,820		
Joint Venture Interests - Real Estate	$ 13,707,529	$ 13,707,529	$ -	$ -	$ 13,707,529		
BA Loans	$ 3,196,000	$ 3,196,000	$ -	$ -	$ 3,196,000		
Policy Loans	$ 322,833,799	$ 322,833,799			$ 322,833,799		
Short-term investments	$ 110,448,750	$ 110,448,750		$ 110,448,750			
Notes receivable - afilliated	$ 412,797,951	$ 404,658,569			$ 412,797,951		
Separate account asset	$ 1,278,380,392	$ 1,320,703,393	$ 381,414,190	$ 896,966,202			
Investment contracts	$ 162,208,236				$ 162,208,236		
Separate account liability	$ 1,278,380,392		$ 381,414,190	$ 896,966,202			

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 100R, 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.

NOTES TO FINANCIAL STATEMENTS

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

Equity and fixed income securities are priced by independent pricing services. 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.

Notes receivable are carried at the outstanding principal balance plus accrued interest. Fair value is estimated by the Company based on the borrowing rates currently available to the Company for bank loans with similar terms and maturities and 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.

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.

For other financial instruments discussed below, the Company believes that their carrying value approximates fair value. This assumption is supported by the qualitative information discussed below. These financial instruments are classified as Level 3 measurements.

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.

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.

D. Not Practicable to Estimate Fair Value

As of December 31, 2021, 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

These are mutual investments that invest into a mixture of money market, bonds, and stocks. There are no unfunded commitments related to investment in the class. The investor may redeem the investment at any time. There are no significant restrictions on the ability to sell investment.

NOTES TO FINANCIAL STATEMENTS

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. Below is a summary of significant subsequent developments in our COVID-19 response:

We continue to take steps to protect employees with the goals of maintaining their health and sustaining an adequate workforce, including employees working from home and offering flexibility for employees negotiating scheduling conflicts due to the impacts of COVID-19, such as caring for family, alternative arrangements and shutdowns for business and schools, self-isolation or personal illness, including granting additional paid time off for vaccinations and to address these hardships.

We suspended our summer Internship Program for 2020, and in 2021 piloted a program which combined both virtual and in-person elements for a small group of interns. In 2022, we will be offering a hybrid program with virtual and in-person elements, to an expanded group of interns.

We have developed and are continually refining our return-to-office plans for our locations. Beginning in June 2021, we gradually re-introduced more employees to our office locations but had to lessen our in-office presence in the latter part of the year due to a surge in the Omicron variant. We are continually monitoring the situation with a longer-term plan to offer employees hybrid work schedules, where possible.

Although we have been able to maintain our business operations since the onset of the pandemic, no assurance can be given that these actions will continue to be successful, nor can we predict the level of disruption that will occur should the COVID-19 pandemic and its related macroeconomic risks continue for further extended periods of time. Given this uncertainty, we are unable to quantify with reasonable confidence the total expected impact of the COVID-19 pandemic on our future operations, financial condition, liquidity and results of operations. 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.

In April 2020, the Company borrowed $500.0 million from the Federal Home Loan Bank of Dallas' COVID-19 Relief Advance Program. As of December 31, 2021, there are no advances outstanding; the final advance was repaid on its maturity date of April 28, 2021. The Company does not have outstanding loans from FHLB as of December 31, 2021.

As a result of the economic impact associated with COVID-19, the Company modified 80 loans with a total balance of $1.5 billion during the second and third quarters of 2020. These modifications were in the form of forbearance of principal and interest payments for up to six months, extensions of maturity dates, and/or provisions for interest only payments. The modifications were primarily related to our loans to hotels, retail and parking operations. Due to the ongoing economic stress brought on by the pandemic, additional modifications for 28
of these loans and 2 new loans with a total balance of $699.1 million were made during 2021. These additional modifications extended the forbearance of principal and interest payments and interest only provisions with a requirement for the payment of at least 20% of the total interest due during the extended modification period. The modified loans had an aggregate deferred interest of $5.6 million as of December 31, 2021.

Additionally, as a result of the impacts of COVID-19, state insurance departments across the country 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 all states.

Thus far, throughout the pandemic, we believe we have successfully navigated the risks associated with COVID-19 and have been able to successfully maintain our business operations. However, as the pandemic continues, the extent to which COVID-19 impacts our business, results of operations, financial condition, or liquidity will depend on future developments which remain highly uncertain.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring during 2021.

C. Other Disclosures

Assets in the amount of $28,440,382 and $23,433,951 at December 31, 2021 and 2020, 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, 2021 and 2020 was $41,711,727 and $47,493,670, 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 $6,334,989 and $2,483,081 was established at December 31, 2021 and 2020, respectively, based on management's best estimate of possible uncollectible balances. The Company had net amounts due from agents of $21,410,948 and $$25,280,142 at December 31, 2021 and 2020. 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.

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Subsequent events have been considered through February 24, 2022 for these statutory financial statements which are to be issued February 24, 2022. There were no recognized or nonrecognized events occurring subsequent to the end of the twelve months ended December 31, 2021.

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?

$460,972

(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 had no reinsurance agreements with captive reinsurers.

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

The Company had no 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.

NOTES TO FINANCIAL STATEMENTS

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2020 were $25.6 million. As of December 31, 2021, $11.0 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $12.8 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $1.8 million favorable prior-year development since December 31, 2020 to December 31, 2021. The increase (decrease) is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

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 2021.

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
12/31/2021		$ 805,815	$ 805,815		
09/30/2021		$ 56,559	$ 56,559		
06/30/2021		$ 187,487	$ 187,487		
03/31/2021		$ 184,682	$ 184,682		
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		

B. Risk-Sharing Receivables

The Company had no risk sharing receivables.

NOTE 29 Participating Policies

For the reporting years ended 2021 and 2020, premiums under individual and group life participating policies were $38.2 million and $31.8 million or 4.6% and 4.4%, 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 $1.4 million and $1.2 million in 2021 and 2020 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	$ 1,720,816
2. Date of the most recent evaluation of this liability	12/31/2021
3. Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

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 31,2021 the amount of insurance for which the gross premiums are less than the net premiums according to valuation standards is $11,891,032,000.

(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.

NOTES TO FINANCIAL STATEMENTS

(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	$69,737,310			$64,405,353				$ 5,331,957
Other Increases (net) on line 7 of Analysis of Increase in Reserves, fees on deferred annuities	$(16,822,700)			$(17,172,302)				$ 349,602
Other Increases (net) on line 7 of Analysis of Increase in Reserves, beginning of year reserve adjustment booked to surplus	$(23,994,722)			$(23,994,722)				
Other Increases (net) on line 7 of Analysis of Increase in Reserves, valuation rate differences in single premium immediate annuities	$ 2,496,909			$ 2,496,909				
Other net changes in reserves on line 4 of Exhibit 7, valuation rate differences on certain annuities	$ (626,093)			$ (626,093)				
Other net changes in reserves on line 4 of Exhibit 7, valuation rate differences on certain annuities	$ 8,010,392		$ 7,023,842				$ 986,550	
Other net changes in reserves on line 4 of Exhibit 7, valuation rate differences on certain annuities	$(6,195,598)		$(5,579,286)				$ (616,312)	
Other net changes in reserves on line 4 of Exhibit 7, valuation rate differences on certain annuities	$27,022,453		$27,022,453					
Other net changes in reserves on line 4 of Exhibit 7, valuation rate differences on certain annuities	$ (878,265)		$ (878,265)					
Other net changes in reserves on line 4 of Exhibit 7, valuation rate differences on certain annuities	$ (308,314)		$ (308,314)					
3106999 Total	$58,441,371	$ -	$27,280,430	$25,109,144	$ -	$ -	$ 370,238	$ 5,681,559

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	$ 5,271,209,689			$ 5,271,209,689	54.4%
b. At book value less current surrender charge of 5%	$ 1,145,679,303			$ 1,145,679,303	11.8%
c. At fair value		$ 25,980,908	$ -	$ 25,980,908	0.3%
d. Total with market value adjustment or at fair value (total of a through c)	$ 6,416,888,991	$ 25,980,908	$ -	$ 6,442,869,899	66.5%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 2,989,200,635			$ 2,989,200,635	30.9%
(2) Not subject to discretionary withdrawal	$ 257,095,112			$ 257,095,112	2.7%
(3) Total (gross: direct + assumed)	$ 9,663,184,738	$ 25,980,908	$ -	$ 9,689,165,646	100.0%
(4) Reinsurance ceded				$ -	
(5) Total (net)* (3) - (4)	$ 9,663,184,738	$ 25,980,908	$ -	$ 9,689,165,646	
(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.

NOTES TO FINANCIAL STATEMENTS

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	$ 585,959,487			$ 585,959,487	20.8%
b. At book value less current surrender charge of 5%	$ 15,197,179			$ 15,197,179	0.5%
c. At fair value		$ 8,799,690	$ 979,908,486	$ 988,708,176	35.1%
d. Total with market value adjustment or at fair value (total of a through c)	$ 601,156,666	$ 8,799,690	$ 979,908,486	$ 1,589,864,842	56.4%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 1,229,477,005			$ 1,229,477,005	43.6%
(2) Not subject to discretionary withdrawal				$ -	
(3) Total (gross: direct + assumed)	$ 1,830,633,671	$ 8,799,690	$ 979,908,486	$ 2,819,341,847	100.0%
(4) Reinsurance ceded				$ -	
(5) Total (net)* (3) - (4)	$ 1,830,633,671	$ 8,799,690	$ 979,908,486	$ 2,819,341,847	
(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	$ 218,878,653			$ 218,878,653	47.9%
b. At book value less current surrender charge of 5%	$ 36,231,962			$ 36,231,962	7.9%
c. At fair value				$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ 255,110,614	$ -	$ -	$ 255,110,614	55.8%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 136,783,039			$ 136,783,039	29.9%
(2) Not subject to discretionary withdrawal	$ 65,272,668			$ 65,272,668	14.3%
(3) Total (gross: direct + assumed)	$ 457,166,322	$ -	$ -	$ 457,166,322	100.0%
(4) Reinsurance ceded				$ -	
(5) Total (net)* (3) - (4)	$ 457,166,322	$ -	$ -	$ 457,166,322	
(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)	$ 11,493,260,224
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 558,185
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 284,151,321
4. Subtotal	$ 11,777,969,730
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	$ 1,014,689,084
6. Exhibit 3, Line 0399999, Column 2	
7. Policyholder dividend and coupon accumulations	$ 10,806,765
8. Policyholder premiums	$ 468,536
9. Guaranteed interest contracts	
10. Other contract deposit funds	$ 161,739,700
11. Subtotal	$ 1,187,704,085
12. Combined Total	$ 12,965,673,815

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	$ 871,808,469	$ 810,706,345	$ 849,898,144
c. Universal Life with Secondary Guarantees	$ 122,547,953	$ 52,944,878	$ 747,114,284
d. Indexed Universal Life	$ 514,656,025	$ 383,356,500	$ 465,121,248
e. Indexed Universal Life with Secondary Guarantees	$ 919,416	$ 708,541	$ 741,803
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance	$ 1,864,229,601	$ 1,864,229,601	$ 2,150,831,554
h. Variable Life			
i. Variable Universal Life	$ 36,118,573	$ 36,118,573	$ 36,118,573
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 673,029,448
b. Accidental Death Benefits	XXX	XXX	$ 11,251,104
c. Disability - Active Lives	XXX	XXX	$ 11,544,953
d. Disability - Disabled Lives	XXX	XXX	$ 36,427,675
e. Miscellaneous Reserves	XXX	XXX	$ 62,240,760
(3) Total (gross: direct + assumed)	$ 3,410,280,037	$ 3,148,064,438	$ 5,044,319,546
(4) Reinsurance ceded			$ 198,536,967
(5) Total (net) (3) - (4)	$ 3,410,280,037	$ 3,148,064,438	$ 4,845,782,579

	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	$ 303,409,637	$ 299,374,239	$ 303,409,637
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)	$ 303,409,637	$ 299,374,239	$ 303,409,637
(4) Reinsurance ceded			
(5) Total (net) (3) - (4)	$ 303,409,637	$ 299,374,239	$ 303,409,637

C. Separate Account Nonguaranteed

The Company has no life nonguaranteed separate accounts.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:	Amount
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 4,724,864,797
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ 11,251,104
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 11,489,590
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 35,967,367
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 62,209,718
(6) Subtotal	$ 4,845,782,576
Separate Accounts Statement	
(7) Exhibit 3, Line 0199999, Column 2	$ 303,409,637
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (Lines (7) through (9))	$ 303,409,637
(11) Combined Total (6) and (10))	$ 5,149,192,213

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2021, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ 289	$ 101
(2) Ordinary new business	$ 24,973,843	$ 1,750,461
(3) Ordinary renewal	$ 153,262,557	$ 147,379,772
(4) Credit Life	$ -	$ -
(5) Group Life	$ 4,234,191	$ 4,346,319
(6) Group Annuity	$ -	$ -
(7) Totals	$ 182,470,880	$ 153,476,653

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	$ 1,320,703,393	
Total	$ 1,320,703,393	$ -

(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. 2021	$ 3,891,155
b. 2020	$ 3,269,011
c. 2019	$ 3,233,041
d. 2018	$ 3,406,474
e. 2017	$ 3,451,060

(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				$ 77,264,303	$ 77,264,303
Reserves as of the end of current period					
(2) For accounts with assets at:					
a. Fair value				$ 1,318,098,721	$ 1,318,098,721
b. Amortized cost					$ -
c. Total reserves	$ -	$ -	$ -	$ 1,318,098,721	$ 1,318,098,721
(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				$ 1,318,098,721	$ 1,318,098,721
4. At book value without market value adjustment and with current surrender charge less than 5%					$ -
5. Subtotal	$ -	$ -	$ -	$ 1,318,098,721	$ 1,318,098,721
b. Not subject to discretionary withdrawal					$ -
c. Total	$ -	$ -	$ -	$ 1,318,098,721	$ 1,318,098,721
*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)	$	77,264,303
b. Transfers from Separate Accounts (Page 4, Line 10)	$	127,861,291
c. Net transfers to or (From) Separate Accounts (a) - (b)	$	(50,596,988)
(2) Reconciling Adjustments:		
General insurance expenses charged to separate accounts	$	541,377
Timing differences	$	(1,094,628)
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$	(51,150,239)

NOTE 36 Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2021 and December 31, 2020 was $463,000 and $453,280, respectively.

The Company incurred $2,290,434 and paid $893,726 of claim adjustment expenses in the current year, of which $1,396,708 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, 2 and 3.

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 [ ] No [X]

2.2 If yes, date of change: .....

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

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 [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

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?

Matthew Byrd, 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 [ ]

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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 ..... $ 5,150

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: ..... $ 2,130,788

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 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 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 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)

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

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

25.06 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]

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

25.08 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]

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

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

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

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

26.1 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 25.03). Yes [X] No [ ]

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

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 8,774,200
26.28	On deposit with states	$ 28,440,382
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 41,711,727
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 26,241,439
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

27.2 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 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 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.

28.1 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]

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

29. 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 [ ]

29.01 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

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

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

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

29.05 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

29.0597 For those firms/individuals listed in the table for Question 29.05, 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]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 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

30.1 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]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 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

31. 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 (+)
31.1 Bonds	10,460,379,411	10,864,738,549	404,359,138
31.2 Preferred stocks	36,356,307	36,395,507	39,200
31.3 Totals	10,496,735,718	10,901,134,056	404,398,338

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

32.1 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 [ ]

32.2 If the answer to 32.1 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 [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

33.2 If no, list exceptions:

34. 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]

35. 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]

36. 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]

37. 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 37.a - 37.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 [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,153,996

38.2 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

39.1 Amount of payments for legal expenses, if any? ..... $ 9,850,428

39.2 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	8,744,269

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 25,683

40.2 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
American Council of Life Insurance	25,683

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 $ 25,095

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. $ 13,194

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 $ 25,095
1.65 Total incurred claims $ 13,194
1.66 Number of covered lives 11

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	8,565,460	9,313,436
2.2	Premium Denominator	2,583,136,776	1,565,550,987
2.3	Premium Ratio (2.1/2.2)	0.003	0.006
2.4	Reserve Numerator	13,806,103	16,259,489
2.5	Reserve Denominator	16,516,288,041	15,137,861,893
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written ..... $ 99,771,000

7.2 Total Incurred Claims ..... $ 349,157,140

7.3 Number of Covered Lives 510,684

*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 ..... $ 56,217,607

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 ..... $ 3,135,303,231

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	7,153	194	6,959
13.32 Paid claims	2,547,897	1,636,189	911,708
13.33 Claim liability and reserve (beginning of year)	37,062,142	24,531,915	12,530,227
13.34 Claim liability and reserve (end of year)	36,428,913	24,511,528	11,917,385
13.35 Incurred claims	1,914,668	1,615,802	298,866

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		2,542,517
13.44	$250,000 - 999,999		8,104,158
13.45	$1,000,000 or more	7,153	25,782,238

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?
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 [illegible]ns th[illegible] main[illegible] surp[illegible]?

Date	Outstanding Lien Amount

NONE

NONE

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 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	46,285,406	43,059,947	40,106,895	37,429,400	34,958,666
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	75,160,368	68,987,629	61,101,507	55,299,088	49,571,591
3.	Credit life (Line 21, Col. 6)	1,488,628	1,748,506	1,962,129	2,273,003	2,478,952
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	3,817,685	4,040,557	4,268,237	4,489,585	4,743,609
5.	Industrial (Line 21, Col. 2)	129,565	133,923	138,081	145,094	150,301
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	126,881,653	117,970,563	107,576,849	99,636,170	91,903,119
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	35,841,406	25,178,009	12,058,056		
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	5,891,443	5,661,071	5,517,266	5,016,393	4,524,676
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	11,940,676	13,407,011	11,900,147	11,225,694	10,868,096
10.	Credit life (Line 2, Col. 6)	1,326,046	1,562,805	1,805,049	2,072,430	2,733,042
11.	Group (Line 2, Col. 9)	25		13,083	12,476	34,984
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	19,158,190	20,630,886	19,235,545	18,326,993	18,160,798
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	43,211	48,459	54,319	61,703	69,538
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	748,338,308	667,666,360	609,450,687	572,392,275	539,314,728
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,715,116,741	685,813,857	809,675,854	1,159,851,994	1,279,415,145
16	Credit life (group and individual) (Line 20.4, Col. 5)	12,929,732	13,021,779	17,767,605	16,285,015	17,336,869
17.1	Group life insurance (Line 20.4, Col. 6)	13,796,774	11,986,798	14,489,306	14,185,990	12,426,829
17.2	Group annuities (Line 20.4, Col. 7)	63,985,373	155,876,300	247,145,722	147,725,195	245,994,556
18.1	A & H-group (Line 20.4, Col. 8)	11,276,676	12,144,315	12,172,586	16,438,612	12,461,956
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	10,170,855	11,344,085	16,472,416	15,073,577	15,542,971
18.3	A & H-other (Line 20.4, Col. 10)	7,479,106	7,649,034	7,753,151	7,872,090	8,239,207
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	2,583,136,776	1,565,550,987	1,734,981,646	1,949,886,451	2,130,801,799
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	22,507,977,943	21,017,787,246	20,369,533,167	19,549,176,408	19,176,806,756
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	18,518,465,053	17,373,372,844	16,891,805,681	16,386,368,872	15,883,333,218
23.	Aggregate life reserves (Page 3, Line 1)	16,339,600,987	14,982,653,612	14,815,875,843	14,452,994,994	13,876,841,536
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	36,077,012				
24.	Aggregate A & H reserves (Page 3, Line 2)	33,604,108	36,497,871	39,625,284	44,522,884	47,084,259
25.	Deposit-type contract funds (Page 3, Line 3)	457,166,322	490,513,540	516,838,379	531,497,276	549,051,440
26.	Asset valuation reserve (Page 3, Line 24.01)	816,679,151	829,571,180	721,038,960	506,212,867	536,389,265
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	5,000,000	30,832,449	30,832,449	30,832,449
28.	Surplus (Page 3, Line 37)	3,984,512,890	3,639,414,402	3,446,895,037	3,131,975,087	3,262,641,089
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,214,469,660	42,517,204	168,255,630	653,706,901	825,036,876
	Risk-Based Capital Analysis					
30.	Total adjusted capital	4,832,449,727	4,529,951,812	4,198,766,446	3,717,628,593	3,889,578,976
31.	Authorized control level risk - based capital	603,214,334	588,910,823	525,911,226	466,268,073	442,356,511
	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)	46.0	45.2	49.7	50.8	47.8
33.	Stocks (Lines 2.1 and 2.2)	0.3	18.0	16.5	14.1	14.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	21.8	23.6	23.5	25.0	24.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)	1.6	1.8	1.7	1.8	1.7
36.	Cash, cash equivalents and short-term investments (Line 5)	6.9	4.5	2.0	1.5	4.2
37.	Contract loans (Line 6)	1.5	1.6	1.7	1.7	1.7
38.	Derivatives (Page 2, Line 7)	1.1	1.1	1.2	0.8	1.1
39.	Other invested assets (Line 8)	20.5	4.1	3.7	4.4	4.7
40.	Receivables for securities (Line 9)	0.3	0.0	0.0	0.0	0.1
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 2021	2 2020	3 2019	4 2018	5 2017
	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),	24,921,866	3,694,103,785	3,274,263,394	2,678,147,639	2,690,052,747
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate	865,119,451	821,550,823	788,938,994	803,243,460	687,325,398
49.	All other affiliated	3,657,144,051	444,046,773	462,826,683	672,081,372	680,243,680
50.	Total of above Lines 44 to 49	4,547,185,368	4,959,701,381	4,526,029,071	4,153,472,471	4,057,621,825
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)	367,559,909	286,493,028	270,428,691	241,907,021	144,855,729
53.	Total admitted assets (Page 2, Line 28, Col. 3)	23,828,681,336	22,203,253,875	21,443,423,815	20,467,545,782	20,146,570,925
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,740,043,515	705,864,576	761,684,805	741,490,843	727,219,402
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	85,928,716	22,653,055	5,750,548	23,779,124	24,676,735
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(439,590,278)	407,296,064	664,040,842	(73,339,893)	419,080,644
57.	Total of above Lines 54, 55 and 56	1,386,381,953	1,135,813,695	1,431,476,195	691,930,074	1,170,976,781
	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)	1,692,914,111	1,774,367,822	1,773,701,800	1,590,354,612	1,588,594,071
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	13,642,814	19,071,366	17,512,845	23,317,786	18,936,115
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	281,690,478	201,896,648	191,883,291	167,697,344	200,787,722
61.	Increase in A & H reserves (Line 19, Col. 6)	(2,893,762)	(3,127,415)	(1,912,422)	(2,561,375)	(3,425,972)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,610,266	1,410,494	1,575,706	854,132	968,005
	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	19.5	27.9	26.1	24.1	22.7
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	7.1	7.5	9.1	9.5	9.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	46.3	58.1	40.0	58.3	36.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	4.4	3.3	4.2	3.2	3.9
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	46.4	47.8	64.8	54.2	70.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	11,047,969	13,685,382	16,078,866	17,765,502	18,065,475
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	13,805,631	13,160,527	19,437,543	16,530,109	24,236,967
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	12,792,168	13,534,242	13,202,241	13,900,025	13,244,019
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	11,812,054	12,026,461	13,319,583	14,022,832	14,557,292
	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)	9,686,840	2,645,240	1,760,115	3,321,819	642,854
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	129,245,549	(68,163,780)	(35,565,798)	(63,296,540)	(17,740,010)
74.	Ordinary - individual annuities (Page 6, Col. 4)	447,929,113	(43,117,107)	(18,433,982)	19,003,120	(6,010,629)
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	(988,323)	(44,307)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	(3,269,654)	(1,610,773)	(149,872)	(698,418)	(168,646)
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	25,213,641	533,538	6,183,579	11,783,433	4,174,090
78.	Group annuities (Page 6, Col. 5)	142,537,710	25,488,970	11,158,987	40,870,441	13,097,762
79.	A & H-group (Page 6.5, Col. 3)				3,554,619	757,151
80.	A & H-credit (Page 6.5, Col. 10)	5,671,612	2,956,676	1,507,333	3,442,599	516,484
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	8,823,643	2,491,114	1,989,464	423,674	(30,550)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	26,552,172	8,622,383	3,881,436	1,170,820	225,612
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	792,390,626	(70,153,738)	(27,668,738)	18,587,244	(4,580,189)

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 2021 OF THE American National Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

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	782,307,232	18,552,411	23,952,065	43,180	824,854,888
2. Annuity considerations	1,715,110,740		63,991,374		1,779,102,114
3. Deposit-type contract funds	18,376,583	XXX	19,768,394	XXX	38,144,977
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,515,794,555	18,552,411	107,711,833	43,180	2,642,101,979
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	270,652		27,354		298,006
6.2 Applied to pay renewal premiums	28,950		9,779		38,729
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,004,325		49,799		1,054,124
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,303,927		86,932		1,390,859
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)	1,303,927		86,932		1,390,859
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	454,774,630	11,078,181	45,766,081	2,500,901	514,119,793
10. Matured endowments	1,745,160			638,271	2,383,431
11. Annuity benefits	318,366,270		113,342,759		431,709,029
12. Surrender values and withdrawals for life contracts	595,891,874		229,905,727	442,553	826,240,154
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	46,946		5,206		52,152
15. Totals	1,370,824,880	11,078,181	389,019,773	3,581,725	1,774,504,559
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	2,031	79,687,622	43	415,615	20	9,322,959	2,810	1,477,564	4,904	90,903,760
17. Incurred during current year	23,966	481,916,007	3,737	11,109,939	386	43,828,942	4,660	3,349,353	32,749	540,204,241
Settled during current year:										
18.1 By payment in full	23,342	455,377,355	3,626	11,078,181	383	45,766,081	4,167	3,139,173	31,518	515,360,790
18.2 By payment on compromised claims	196	1,142,435	133						329	1,142,435
18.3 Totals paid	23,538	456,519,790	3,759	11,078,181	383	45,766,081	4,167	3,139,173	31,847	516,503,225
18.4 Reduction by compromise		12,946,263								12,946,263
18.5 Amount rejected	12	1,136,116							12	1,136,116
18.6 Total settlements	23,550	470,602,169	3,759	11,078,181	383	45,766,081	4,167	3,139,173	31,859	530,585,604
19. Unpaid Dec. 31, current year (16+17-18.6)	2,447	91,001,460	21	447,373	23	7,385,820	3,303	1,687,744	5,794	100,522,397
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior 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
21. Issued during year	113,822	17,832,119,596	108,169	1,326,046,156		25,000			221,991	19,158,190,752
22. Other changes to in force (Net)	(100,389)	(8,630,758,655)	(227,892)	(1,585,924,366)	(1,392)	(222,896,212)	(11,074)	(4,357,695)	(340,747)	(10,443,936,928)
23. In force December 31 of current year	1,377,612	119,479,593,102	187,515	(a) 1,488,627,705	29,621	3,817,685,778	247,815	129,565,057	1,842,563	124,915,471,642

(a) Includes Individual Credit Life Insurance prior year $ 1,024,485,949 , current year $ 844,819,611

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 563,107,461 , current year $ 519,719,979

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 161,382,941 , current year $ 124,088,115

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)	6,987,845	7,321,841		4,022,986	7,620,597
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)	14,960,572	17,785,554		4,475,700	3,954,557
24.3 Collectively renewable policies/certificates (b)	55	55			7
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	179,825	184,151		640,656	(252,792)
25.2 Guaranteed renewable (b)	6,764,308	6,734,940		4,780,711	4,910,748
25.3 Non-renewable for stated reasons only (b)	570,422	579,850		341,726	332,125
25.4 Other accident only					
25.5 All other (b)	44,609	44,821		58,147	61,250
25.6 Totals (sum of Lines 25.1 to 25.5)	7,559,164	7,543,762		5,821,240	5,051,331
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	29,507,636	32,651,212		14,319,926	16,626,492

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 26 and number of persons insured under indemnity only products 14 .

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	258,889	133,923	1,369,666	112,047,576	307,237	1,748,506	22	31,013	4,040,557	117,970,563
2.	Issued during year			113,822	17,832,119	108,173	1,326,046			25	19,158,190
3.	Reinsurance assumed			352	221,023						221,023
4.	Revived during year	83	29	4,980	1,093,370				36	9,641	1,103,040
5.	Increased during year (net)			1,043	75,472					2,293	77,765
6.	Subtotals, Lines 2 to 5	83	29	120,197	19,221,984	108,173	1,326,046		36	11,959	20,560,018
7.	Additions by dividends during year	XXX		XXX	7,852	XXX		XXX	XXX	145	7,997
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)	258,972	133,952	1,489,863	131,277,412	415,410	3,074,552	22	31,049	4,052,661	138,538,578
	Deductions during year:										
10.	Death	5,067	2,506	22,885	480,197	3,759	11,078	XXX	181	42,409	536,190
11.	Maturity	4,956	1,219	6,617	63,145			XXX	14	1,246	65,610
12.	Disability							XXX			
13.	Expiry	146	83	5,946	103,706				10	463	104,252
14.	Surrender	988	577	23,623	2,652,300				686	97,166	2,750,043
15.	Lapse			38,510	5,687,429				537	93,692	5,781,121
16.	Conversion			8,180	844,861			XXX	XXX	XXX	844,861
17.	Decreased (net)		2			224,137	1,574,846	1			1,574,848
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)	11,157	4,387	105,761	9,831,638	227,896	1,585,924	1	1,428	234,976	11,656,925
21.	In force end of year (b) (Line 9 minus Line 20)	247,815	129,565	1,384,102	121,445,774	187,514	1,488,628	21	29,621	3,817,685	126,881,653
22.	Reinsurance ceded end of year	XXX		XXX	18,564,118	XXX	827,757	XXX	XXX	2,732,499	22,124,374
23.	Line 21 minus Line 22	XXX	129,565	XXX	102,881,656	XXX	(a) 660,871	XXX	XXX	1,085,186	104,757,279
	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 $ 469,621 ; Individual $ 191,250

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	83,281
25.	Other paid-up insurance	244,947	127,990	331,633	1,988,284
26.	Debit ordinary insurance	XXX	XXX	616,656	8,560,683

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			142	2,487
28.	Term policies - other	38,692	11,433,418	227,518	70,274,417
29.	Other term insurance - decreasing	XXX		XXX	5,784
30.	Other term insurance	XXX	507,259	XXX	3,769,528
31.	Totals (Lines 27 to 30)	38,692	11,940,677	227,660	74,052,216
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	5
33.	Totals, extended term insurance	XXX	XXX	117,908	1,108,147
34.	Totals, whole life and endowment	75,130	5,891,443	1,038,534	46,285,406
35.	Totals (Lines 31 to 34)	113,822	17,832,120	1,384,102	121,445,774

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			129,565	
37.	Ordinary	17,458,416	373,703	119,580,792	1,864,983
38.	Credit Life (Group and Individual)	1,326,046		1,488,628	
39.	Group	25		3,763,215	54,470
40.	Totals (Lines 36 to 39)	18,784,487	373,703	124,962,200	1,919,453

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		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			19,506	2,794,314

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	5,753,356

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Actual amount in force

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

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium			11,129	217,266			2,797	210,514
49.	Disability Income								
50.	Extended Benefits			XXX	XXX			4,536	496,810
51.	Other								
52.	Total		(a)	11,129	(a) 217,266		(a)	7,333	(a) 707,324

(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	102	129	1	4
2.	Issued during year		29		1
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	102	158	1	5
	Deductions during year:				
6.	Decreased (net)	12	22		1
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	12	22		1
9.	In force end of year (line 5 minus line 8)	90	136	1	4
10.	Amount on deposit		(a) 5,711,065		(a)
11.	Income now payable	90	35	1	4
12.	Amount of income payable	(a) 81,901	(a) 497,954	(a) 380	(a) 44,308

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	14,472	87,594	1,057	30,975
2.	Issued during year	774	12,519	117	151
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	15,246	100,113	1,174	31,126
	Deductions during year:				
6.	Decreased (net)	942	7,103	81	3,189
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	942	7,103	81	3,189
9.	In force end of year (line 5 minus line 8)	14,304	93,010	1,093	27,937
	Income now payable:				
10.	Amount of income payable	(a) 184,259,839	XXX	XXX	(a) 6,283,740
	Deferred fully paid:				
11.	Account balance	XXX	(a) 7,975,149,043	XXX	(a) 1,794,222,262
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 4,457,100	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	84,748	95,701,087	156,553	19,427,964	34,853	7,830,992
2.	Issued during year	7,429	10,199,899	60,995	19,512,150	2,875	728,068
3.	Reinsurance assumed	55,920	70,631,964				
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	148,097	XXX	217,548	XXX	37,728	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	84,626	XXX	109,614	XXX	4,014	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	84,626	XXX	109,614	XXX	4,014	XXX
10.	In force end of year (line 5 minus line 9)	63,471	(a) 82,178,635	107,934	(a) 16,975,642	33,714	(a) 7,632,678

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	438	9,092
2.	Issued during year	10	185
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	448	9,277
	Deductions During Year:		
6.	Decreased (net)	56	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	56	
9.	In force end of year (line 5 minus line 8)	392	9,277
10.	Amount of account balance	(a) 162,208,229	(a) 10,806,765

(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	(923,940)
2.	Current year's realized pre-tax capital gains/(losses) of $ 4,012,914 transferred into the reserve net of taxes of $ 842,712	3,170,202
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)	2,246,262
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,082,396
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,163,866

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.	2021	227,205	855,191		1,082,396
2.	2022	75,343	1,066,814		1,142,157
3.	2023	(63,960)	458,927		394,967
4.	2024	(176,526)	337,303		160,777
5.	2025	(174,921)	208,579		33,658
6.	2026	(175,995)	76,200		(99,795)
7.	2027	(116,310)	11,308		(105,002)
8.	2028	(85,469)	13,583		(71,886)
9.	2029	(100,804)	15,974		(84,830)
10.	2030	(109,999)	18,583		(91,416)
11.	2031	(101,431)	20,950		(80,481)
12.	2032	(85,002)	20,330		(64,672)
13.	2033	(69,675)	16,511		(53,164)
14.	2034	(50,273)	12,452		(37,821)
15.	2035	(27,648)	8,104		(19,544)
16.	2036	(15,405)	3,849		(11,556)
17.	2037	(22,383)	1,722		(20,661)
18.	2038	(19,222)	1,768		(17,454)
19.	2039	(240)	1,815		1,575
20.	2040	589	1,908		2,497
21.	2041	1,433	1,908		3,341
22.	2042	2,226	2,001		4,227
23.	2043	3,103	2,047		5,150
24.	2044	4,087	2,140		6,227
25.	2045	5,186	2,140		7,326
26.	2046	6,156	2,280		8,436
27.	2047	6,305	2,047		8,352
28.	2048	139,690	1,628		141,318
29.	2049		1,163		1,163
30.	2050		744		744
31.	2051 and Later		233		233
32.	Total (Lines 1 to 31)	(923,940)	3,170,202		2,246,262

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	102,119,218	98,345,037	200,464,255	495,773,687	133,333,239	629,106,926	829,571,180
2. Realized capital gains/(losses) net of taxes - General Account	93,281,541	(606,607)	92,674,934	24,061	(155,619)	(131,558)	92,543,376
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	3,067,811		3,067,811	(3,027,154,336)	2,552,919,799	(474,234,537)	(471,166,726)
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	23,344,014	26,030,813	49,374,827		9,963,082	9,963,082	59,337,909
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	221,812,584	123,769,243	345,581,826	(2,531,356,588)	2,696,060,501	164,703,913	510,285,739
9. Maximum reserve	102,000,407	98,781,608	200,782,015	2,803,644	615,897,136	618,700,781	819,482,796
10. Reserve objective	60,591,635	77,203,486	137,795,120	2,772,057	605,860,593	608,632,650	746,427,770
11. 20% of (Line 10 - Line 8)	(32,244,190)	(9,313,151)	(41,557,341)	506,825,729	(418,039,982)	88,785,747	47,228,406
12. Balance before transfers (Lines 8 + 11)	189,568,394	114,456,091	304,024,485	(2,024,530,859)	2,278,020,520	253,489,660	557,514,145
13. Transfers				1,662,123,383	(1,662,123,383)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(87,567,987)	(15,674,483)	(103,242,470)	362,407,476		362,407,476	259,165,006
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	102,000,407	98,781,608	200,782,015		615,897,137	615,897,136	816,679,151

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	76,799,387	XXX	XXX	76,799,387	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	141,846,017	XXX	XXX	141,846,017	0.0005	70,923	0.0016	226,954	0.0033	468,092
2.2	1	NAIC Designation Category 1.B	146,811,365	XXX	XXX	146,811,365	0.0005	73,406	0.0016	234,898	0.0033	484,478
2.3	1	NAIC Designation Category 1.C	193,044,930	XXX	XXX	193,044,930	0.0005	96,522	0.0016	308,872	0.0033	637,048
2.4	1	NAIC Designation Category 1.D	438,256,557	XXX	XXX	438,256,557	0.0005	219,128	0.0016	701,210	0.0033	1,446,247
2.5	1	NAIC Designation Category 1.E	595,112,174	XXX	XXX	595,112,174	0.0005	297,556	0.0016	952,179	0.0033	1,963,870
2.6	1	NAIC Designation Category 1.F	1,348,907,026	XXX	XXX	1,348,907,026	0.0005	674,454	0.0016	2,158,251	0.0033	4,451,393
2.7	1	NAIC Designation Category 1.G	1,728,440,695	XXX	XXX	1,728,440,695	0.0005	864,220	0.0016	2,765,505	0.0033	5,703,854
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	4,592,418,764	XXX	XXX	4,592,418,764	XXX	2,296,209	XXX	7,347,870	XXX	15,154,982
3.1	2	NAIC Designation Category 2.A	1,980,195,005	XXX	XXX	1,980,195,005	0.0021	4,158,410	0.0064	12,673,248	0.0106	20,990,067
3.2	2	NAIC Designation Category 2.B	2,355,519,014	XXX	XXX	2,355,519,014	0.0021	4,946,590	0.0064	15,075,322	0.0106	24,968,502
3.3	2	NAIC Designation Category 2.C	760,207,338	XXX	XXX	760,207,338	0.0021	1,596,435	0.0064	4,865,327	0.0106	8,058,198
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	5,095,921,357	XXX	XXX	5,095,921,357	XXX	10,701,435	XXX	32,613,897	XXX	54,016,766
4.1	3	NAIC Designation Category 3.A	89,533,092	XXX	XXX	89,533,092	0.0099	886,378	0.0263	2,354,720	0.0376	3,366,444
4.2	3	NAIC Designation Category 3.B	50,445,599	XXX	XXX	50,445,599	0.0099	499,411	0.0263	1,326,719	0.0376	1,896,755
4.3	3	NAIC Designation Category 3.C	75,270,986	XXX	XXX	75,270,986	0.0099	745,183	0.0263	1,979,627	0.0376	2,830,189
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	215,249,677	XXX	XXX	215,249,677	XXX	2,130,972	XXX	5,661,067	XXX	8,093,388
5.1	4	NAIC Designation Category 4.A	10,184,746	XXX	XXX	10,184,746	0.0245	249,526	0.0572	582,567	0.0817	832,094
5.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
5.3	4	NAIC Designation Category 4.C	3,585,880	XXX	XXX	3,585,880	0.0245	87,854	0.0572	205,112	0.0817	292,966
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	13,770,626	XXX	XXX	13,770,626	XXX	337,380	XXX	787,680	XXX	1,125,060
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
6.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
6.3	5	NAIC Designation Category 5.C	120,626,151	XXX	XXX	120,626,151	0.0630	7,599,448	0.1128	13,606,630	0.1880	22,677,716
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	120,626,151	XXX	XXX	120,626,151	XXX	7,599,448	XXX	13,606,630	XXX	22,677,716
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
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)	10,114,785,962	XXX	XXX	10,114,785,962	XXX	23,065,444	XXX	60,017,143	XXX	101,067,913
		PREFERRED STOCKS										
10.	1	Highest Quality	29,962,000	XXX	XXX	29,962,000	0.0005	14,981	0.0016	47,939	0.0033	98,875
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	3,082,307	XXX	XXX	3,082,307	0.0099	30,515	0.0263	81,065	0.0376	115,895
13.	4	Low Quality	1,812,000	XXX	XXX	1,812,000	0.0245	44,394	0.0572	103,646	0.0817	148,040
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
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)	36,356,307	XXX	XXX	36,356,307	XXX	93,040	XXX	242,250	XXX	378,710

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	2,944,302	XXX	XXX	2,944,302	0.0630	185,491	0.1128	332,117	0.1880	553,529
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	2,944,302	XXX	XXX	2,944,302	XXX	185,491	XXX	332,117	XXX	553,529
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)	2,944,302	XXX	XXX	2,944,302	XXX	185,491	XXX	332,117	XXX	553,529
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	77,642	XXX	XXX	77,642	0.0005	39	0.0016	124	0.0033	256
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	77,642	XXX	XXX	77,642	XXX	39	XXX	124	XXX	256
34.		Total (Lines 9 + 17 + 25 + 33)	10,154,164,213	XXX	XXX	10,154,164,213	XXX	23,344,014	XXX	60,591,635	XXX	102,000,407

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	999,365,554		XXX	999,365,554	0.0011	1,099,302	0.0057	5,696,384	0.0074	7,395,305
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,814,941,963		XXX	1,814,941,963	0.0040	7,259,768	0.0114	20,690,338	0.0149	27,042,635
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	1,227,712,771		XXX	1,227,712,771	0.0069	8,471,218	0.0200	24,554,255	0.0257	31,552,218
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	752,042,926		XXX	752,042,926	0.0120	9,024,515	0.0343	25,795,072	0.0428	32,187,437
47.		Commercial Mortgages - All Other - CM5 - Low Quality	9,618,022		XXX	9,618,022	0.0183	176,010	0.0486	467,436	0.0628	604,012
		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			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,803,681,236		XXX	4,803,681,236	XXX	26,030,813	XXX	77,203,486	XXX	98,781,608
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,803,681,236		XXX	4,803,681,236	XXX	26,030,813	XXX	77,203,486	XXX	98,781,608

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	15,261,587	XXX	XXX	15,261,587	0.0000		0.1580 (a)	2,411,331	0.1580 (a)	2,411,331
2.		Unaffiliated - Private	1,579,455	XXX	XXX	1,579,455	0.0000		0.1945	307,204	0.1945	307,204
3.		Federal Home Loan Bank	8,774,200	XXX	XXX	8,774,200	0.0000		0.0061	53,523	0.0097	85,110
4.		Affiliated - Life with AVR		XXX	XXX		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)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	25,615,242			25,615,242	XXX		XXX	2,772,057	XXX	2,803,644
		REAL ESTATE										
18.		Home Office Property (General Account only)	53,779,313			53,779,313	0.0000		0.0912	4,904,673	0.0912	4,904,673
19.		Investment Properties	265,254,420			265,254,420	0.0000		0.0912	24,191,203	0.0912	24,191,203
20.		Properties Acquired in Satisfaction of Debt	37,289,863			37,289,863	0.0000		0.1337	4,985,655	0.1337	4,985,655
21.		Total Real Estate (Sum of Lines 18 through 20)	356,323,596			356,323,596	XXX		XXX	34,081,531	XXX	34,081,531
		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	2,176,217	XXX	XXX	2,176,217	0.0005	1,088	0.0016	3,482	0.0033	7,182
24.	2	High Quality	29,929,849	XXX	XXX	29,929,849	0.0021	62,853	0.0064	191,551	0.0106	317,256
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)	432,106,066	XXX	XXX	432,106,066	XXX	9,863,941	XXX	23,075,033	XXX	33,004,438

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	3,196,000		XXX	3,196,000	0.0040	12,784	0.0114	36,434	0.0149	47,620
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)	3,196,000		XXX	3,196,000	XXX	12,784	XXX	36,434	XXX	47,620
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)	3,196,000		XXX	3,196,000	XXX	12,784	XXX	36,434	XXX	47,620

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	676,736,243	XXX	XXX	676,736,243	0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	2,000,515,642	XXX	XXX	2,000,515,642	0.0000		0.1580	316,081,471	0.1580	316,081,471
69.		Affiliated Other - All Other	523,342,483	XXX	XXX	523,342,483	0.0000		0.1945	101,790,113	0.1945	101,790,113
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	3,200,594,368	XXX	XXX	3,200,594,368	XXX		XXX	417,871,584	XXX	417,871,584
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	55,424,153			55,424,153	0.0000		0.0912	5,054,683	0.0912	5,054,683
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)	55,424,153			55,424,153	XXX		XXX	5,054,683	XXX	5,054,683
		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	13,707,529			13,707,529	0.0063	86,357	0.0120	164,490	0.0190	260,443
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	13,707,529			13,707,529	XXX	86,357	XXX	164,490	XXX	260,443
		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	794,790,105	XXX		794,790,105	0.0000		0.1580	125,576,837	0.1580	125,576,837
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)	794,790,105	XXX		794,790,105	XXX		XXX	125,576,837	XXX	125,576,837
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	4,499,818,221			4,499,818,221	XXX	9,963,082	XXX	571,779,061	XXX	581,815,605

(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
XE000540	A003251	FL	2021	4,000	86		MISREPRESENTATION
XE000526	A003239	NM	2021	10,000	89		MISREPRESENTATION
E0136251	CA65346	AR	2021	10,000	433		MISREPRESENTATION
E0128825	CA68429	CA	2021	575,258	837		MISREPRESENTATION
E0134015	CA73869	CA	2021	1,000,000	4,064		QUESTIONABLE LIABILITY
E0145132	CA85002	CA	2021	300,000	1,705		MISREPRESENTATION
E0150068	CA72611	CA	2021	30,000	548		MISREPRESENTATION
UE089152	CA60292	CA	2020	50,000	779		MISREPRESENTATION
U0668105	C999162	CA	2018	50,000	1,089		MISREPRESENTATION
E0115218	CA83853	CO	2021	100,000	1,180		MISREPRESENTATION
41043340	CA59931	CO	2020	245,000	895		MISREPRESENTATION
E0133281	CA72224	DC	2021	100,000	1,090		MISREPRESENTATION
U0686035	CA55458	DC	2020	30,000	1,789		MISREPRESENTATION
U0688195	CA60843	DC	2020	25,000	408		MISREPRESENTATION
E0044874	CA41109	FL	2020	200,000	1,912		MISREPRESENTATION
E0068976	CA51613	FL	2020	25,000	2,106		MISREPRESENTATION
E0079667	CA59445	FL	2020	15,000	1,253		MISREPRESENTATION
E0080832	CA46639	FL	2020	150,000	1,057		MISREPRESENTATION
E0095099	CA65126	FL	2021	100,000	871		MISREPRESENTATION
E0105653	CA61896	FL	2020	250,000	500		MISREPRESENTATION
E0156616	CA74611	FL	2021	100,000	217		MISREPRESENTATION
E0163667	CA74611	FL	2021	100,000	96		MISREPRESENTATION
UE061162	CA57409	FL	2020	100,000	1,813		MISREPRESENTATION
UE070178	CA71242	FL	2021	163,710	4,000		MISREPRESENTATION
UE078387	CA52250	FL	2020	50,000	527		MISREPRESENTATION
UE111241	CA79366	FL	2021	50,217	530		MISREPRESENTATION
UE128800	CA81482	HI	2021	50,000	811		MISREPRESENTATION
E0158788	CA81466	IL	2021	100,000	571		MISREPRESENTATION
UE078747	CA71437	IL	2021	25,000	272		MISREPRESENTATION
UE103883	CA55331	IL	2020	35,000	80		MISREPRESENTATION
UE139807	CA83102	IL	2021	50,000	210		MISREPRESENTATION
E0060867	CA54190	KY	2020	200,000	1,510		MISREPRESENTATION
E0102291	CA55035	KY	2020	250,000	213		MISREPRESENTATION
U0971294	CA61644	LA	2020	25,000	743		MISREPRESENTATION
UE062617	CA30370	MI	2019	50,000	142		MISREPRESENTATION
UE111431	CA84881	MI	2021	25,000	775		MISREPRESENTATION
UE017244	CA12837	MN	2018	250,000	2,308		MISREPRESENTATION
UE094382	CA60270	MN	2020	75,000	785		MISREPRESENTATION
E0120164	CA53053	MO	2020	500,000	365		SUICIDE
E0127699	CA68916	NJ	2021	20,000	1,377		MISREPRESENTATION
E0123575	CA47060	OK	2020	1,000,000	60		SUICIDE
E0113062	CA51563	TN	2020	10,000	630		MISREPRESENTATION
E0167368	CA74573	TN	2021	25,000	134		MISREPRESENTATION
UE106889	CA63732	TN	2020	25,000	276		SUICIDE
D0001091	CA51584	TX	2020	50,000	3,716		MISREPRESENTATION
D4121453	CA53542	TX	2020	250,000	1,121		SUICIDE
E0102804	CA74543	TX	2021	100,000	2,843		SUICIDE
E0122961	CA67861	TX	2021	15,000	1,045		MISREPRESENTATION
E0170075	CA79329	TX	2021	10,000	168		MISREPRESENTATION
U0690080	CA82523	TX	2021	30,000	214		MISREPRESENTATION
U0979086	CA74894	TX	2021	50,000	109		MISREPRESENTATION
E0124815	CA59757	UT	2020	250,000	117		MISREPRESENTATION
D0101324	CA53310	VA	2020	25,000	348		MISREPRESENTATION
UE053533	CA66253	WI	2021	100,395	1,008		MISREPRESENTATION
U1041036	CA65032	AZ	2021	25,000	2,311		MISREPRESENTATION
U1037888	CA50078	CA	2020	25,000	2,100		MISREPRESENTATION
U1042706	CA58503	CA	2020	30,000	915		MISREPRESENTATION
U1044980	CA58503	CA	2020	30,000	1,260		MISREPRESENTATION
U1049341	CA85638	CA	2021	50,000	1,128		MISREPRESENTATION
16739456	CA59580	CA	2020	40,000	2,110		MISREPRESENTATION
16784607	CA41593	CA	2020	50,000	563		MISREPRESENTATION
16787064	CA50259	CA	2020	10,000	457		MISREPRESENTATION
16798491	CA64413	CA	2020	57,721	538		MISREPRESENTATION
16812439	CA63674	CA	2020	25,001	770		MISREPRESENTATION
16840285	CA77740	CA	2021	11,000	543		MISREPRESENTATION
16845367	CA62601	CA	2020	25,000	474		MISREPRESENTATION
16848507	CA58172	CA	2020	20,000	126		MISREPRESENTATION
16853104	CA59996	CA	2020	25,000	251		MISREPRESENTATION
16856032	CA73000	CA	2021	20,000	372		MISREPRESENTATION
16866705	CA67166	CA	2021	11,465	119		MISREPRESENTATION
16883002	CA79667	CA	2021	15,000	356		MISREPRESENTATION
16890451	CA77740	CA	2021	11,000	95		MISREPRESENTATION
16767133	CA55502	FL	2020	15,000	1,115		MISREPRESENTATION
16794562	CA78492	FL	2021	25,000	2,545		MISREPRESENTATION
16805462	CA73118	FL	2021	20,000	2,682		MISREPRESENTATION
16811498	CA55403	LA	2020	20,000	642		MISREPRESENTATION
16758827	CA60241	MI	2020	15,000	2,323		MISREPRESENTATION
16787164	CA61892	MN	2020	30,000	478		MISREPRESENTATION
U1052424	CA70690	MO	2021	25,000	280		MISREPRESENTATION
16840969	CA68632	MO	2021	24,000	891		MISREPRESENTATION
U1047655	CA76177	NM	2021	25,000	908		MISREPRESENTATION
16782058	CA39744	NM	2020	10,000	291		MISREPRESENTATION
16879374	CA84404	NM	2021	10,000	159		MISREPRESENTATION
16768623	CA52879	NC	2020	25,000	408		MISREPRESENTATION
16761469	CA66483	OK	2021	12,500	729		MISREPRESENTATION
16784883	CA56872	OK	2020	20,000	1,122		MISREPRESENTATION
U1046153	CA80136	OR	2021	100,000	1,268		MISREPRESENTATION
U1035424	CA49971	TX	2020	25,000	1,198		MISREPRESENTATION
U1039624	CA54990	TX	2020	30,000	3,133		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
U1044912	CA69847	TX	2021	34,145	1,700		MISREPRESENTATION
U1047175	CA60457	TX	2020	25,000	434		MISREPRESENTATION
U1047862	CA61818	TX	2020	25,000	334		MISREPRESENTATION
U1050344	CA67086	TX	2021	100,000	50,291		MISREPRESENTATION
U1052998	CA73921	TX	2021	30,000	247		CONDITIONAL RECEIPT
16629064	CA60140	TX	2020	125,000	25,000		MISREPRESENTATION
16707071	CA39113	TX	2020	10,000	1,586		MISREPRESENTATION
16732054	CA55515	TX	2020	35,000	991		MISREPRESENTATION
16737899	CA57191	TX	2020	10,000	1,149		MISREPRESENTATION
16757731	CA66087	TX	2021	15,000	1,792		MISREPRESENTATION
16765052	CA56397	TX	2020	20,000	620		MISREPRESENTATION
16766041	CA66618	TX	2021	15,000	739		MISREPRESENTATION
16785834	CA58222	TX	2020	5,000	835		MISREPRESENTATION
16787393	CA78536	TX	2021	10,000	1,531		MISREPRESENTATION
16788415	CA57757	TX	2020	14,097	484		MISREPRESENTATION
16798593	CA67740	TX	2021	101,579	1,600		SUICIDE
16798648	CA44494	TX	2020	17,275	392		MISREPRESENTATION
16801719	CA55518	TX	2020	20,000	773		MISREPRESENTATION
16802600	CA84756	TX	2021	15,001	846		MISREPRESENTATION
16804751	CA70801	TX	2021	10,000	1,139		MISREPRESENTATION
16805249	CA80426	TX	2021	10,000	1,721		MISREPRESENTATION
16806723	CA55838	TX	2020	50,122	664		MISREPRESENTATION
16815585	CA85039	TX	2021	50,002	1,540		MISREPRESENTATION
16817079	CA76175	TX	2021	15,001	1,004		MISREPRESENTATION
16820530	CA72369	TX	2021	10,001	886		MISREPRESENTATION
16825112	CA86550	TX	2021	25,000	455		MISREPRESENTATION
16829891	CA54772	TX	2020	10,000	178		MISREPRESENTATION
16841285	CA58915	TX	2020	40,000	222		MISREPRESENTATION
16848307	CA68128	TX	2021	10,000	318		MISREPRESENTATION
16850525	CA74701	TX	2021	25,000	662		MISREPRESENTATION
16852362	CA67267	TX	2021	50,000	166		MISREPRESENTATION
16856197	CA75779	TX	2021	20,000	624		MISREPRESENTATION
16858017	CA69660	TX	2021	25,000	71		MISREPRESENTATION
16859618	CA63109	TX	2020	15,000	48		MISREPRESENTATION
16872071	CA79861	TX	2021	15,000	382		MISREPRESENTATION
16879353	CA69478	TX	2021	10,000	99		MISREPRESENTATION
16786801	CA68464	AL	2021	20,000	401		MISREPRESENTATION
16812734	CA54684	AZ	2020	35,007	164		MISREPRESENTATION
16803179	CA56742	CA	2020	25,002	582		MISREPRESENTATION
16807680	CA70252	CA	2021	7,001	453		MISREPRESENTATION
16810396	CA69730	CA	2021	10,001	450		MISREPRESENTATION
16818159	CA73578	CA	2021	18,037	300		SUICIDE
16828707	CA61842	CA	2020	24,526	210		MISREPRESENTATION
16837800	CA63306	CA	2020	12,500	97		SUICIDE
16844563	CA71593	CA	2021	25,000	519		MISREPRESENTATION
16835046	CA84149	CO	2021	25,010	292		MISREPRESENTATION
16818172	CA77082	FL	2021	10,000	569		MISREPRESENTATION
16819473	CA62425	FL	2020	25,000	324		MISREPRESENTATION
16851403	CA64652	FL	2020	20,000	75		MISREPRESENTATION
16892554	CA76039	FL	2021	56,919	43		MISREPRESENTATION
16711714	CA17186	GA	2019	20,000	557		MISREPRESENTATION
16860264	CA60570	GA	2020	48,365	64		MISREPRESENTATION
16763033	CA40278	IL	2020	10,000	299		MISREPRESENTATION
16720423	CA07848	LA	2018	25,000			MISREPRESENTATION
16849755	CA72344	LA	2021	7,500	712		MISREPRESENTATION
16867721	CA75998	LA	2021	25,000	264		MISREPRESENTATION
16827159	CA59007	MS	2020	20,000	2,074		MISREPRESENTATION
16899398	CA78924	MS	2021	10,000	82		MISREPRESENTATION
16760575	CA40225	MO	2020	25,000	121		MISREPRESENTATION
16806920	CA40225	MO	2020	10,006	12		MISREPRESENTATION
16821691	CA73172	MO	2021	10,001	369		MISREPRESENTATION
16823068	CA55710	MO	2020	25,003	146		MISREPRESENTATION
16861357	CA67336	MO	2021	20,000	42		MISREPRESENTATION
16867885	CA69287	MO	2021	25,314	100		MISREPRESENTATION
16796550	CA73602	NM	2021	37,249	400		MISREPRESENTATION
14630200	CA63844	NC	2020	22,516	18,044		MISREPRESENTATION
16811010	CA62903	NC	2020	25,006	256		MISREPRESENTATION
16840511	CA62762	NC	2020	25,017	101		MISREPRESENTATION
16758599	CA58453	TN	2020	20,000	838		MISREPRESENTATION
16726500	CA52590	TX	2020	15,000	1,942		MISREPRESENTATION
16746461	CA56062	TX	2020	15,000	1,462		MISREPRESENTATION
16751727	CA56917	TX	2020	25,000	1,242		MISREPRESENTATION
16753576	CA64093	TX	2020	21,593	690		MISREPRESENTATION
16756693	CA62865	TX	2020	10,000	1,214		MISREPRESENTATION
16763360	CA73026	TX	2021	7,068	1,251		MISREPRESENTATION
16765274	CA37986	TX	2019	20,000	235		MISREPRESENTATION
16768795	CA68281	TX	2021	10,003	603		MISREPRESENTATION
16779289	CA62287	TX	2020	25,000	620		MISREPRESENTATION
16786818	CA55709	TX	2020	10,000	805		MISREPRESENTATION
16787259	CA55915	TX	2020	25,000	358		MISREPRESENTATION
16794113	CA45146	TX	2020	20,002	525		MISREPRESENTATION
16804202	CA75834	TX	2021	50,000	20,022		MISREPRESENTATION
16810208	CA63580	TX	2020	10,000	437		MISREPRESENTATION
16818241	CA61440	TX	2020	25,009	138		MISREPRESENTATION
16821121	CA51498	TX	2020	25,148	115		MISREPRESENTATION
16821168	CA81037	TX	2021	10,766	340		MISREPRESENTATION
16821550	CA59783	TX	2020	15,003	198		MISREPRESENTATION
16822258	CA71737	TX	2021	20,003	389		MISREPRESENTATION
16823526	CA65320	TX	2021	30,001	1,054		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
16827152	CA69219	TX	2021	10,000	370		MISREPRESENTATION
16832534	CA51818	TX	2020	20,000	65		MISREPRESENTATION
16837620	CA65125	TX	2021	10,057	300		MISREPRESENTATION
16841246	CA69240	TX	2021	25,000	144		MISREPRESENTATION
16845967	CA62287	TX	2020	25,000	133		MISREPRESENTATION
16848759	CA61440	TX	2020	25,000	609		MISREPRESENTATION
16852452	CA72309	TX	2021	25,018	102		SUICIDE
16869160	CA68270	TX	2021	50,000	36		MISREPRESENTATION
16869613	CA71106	TX	2021	25,013	16		MISREPRESENTATION
16870862	CA69660	TX	2021	10,000	25		MISREPRESENTATION
16892366	CA74510	TX	2021	25,000	27		MISREPRESENTATION
U0676257	C999693	CA	2018	3,000,000	600,000		QUESTIONABLE LIABILITY
E0092304	CA55291	CO	2020	200,544	200,000		MISREPRESENTATION
U1044163	CA39325	TX	2020	50,000	30,000		MISREPRESENTATION
16544262	C955630	TX	2016	50,000	40,000		MISREPRESENTATION
16733991	CA23492	MS	2019	45,000	7,500		MISREPRESENTATION
16744348	CA26046	TX	2019	20,000	12,500		MISREPRESENTATION
0199999. Death Claims - Ordinary				14,088,699	1,142,435		XXX
049750-014	AA29484	LA	2021	518			MISREPRESENTATION
0877390-01	AA29566	TN	2021	34,383			PRE-EXISTING
1581150124	AA29649	GA	2021	469			POLICY EXPIRED
0000902794	AA29742	MN	2021	8,091			PRE-EXISTING
0004519500	AA29847	TX	2021	5,934			MISREPRESENTATION
0073750-73	AA30154	TX	2021	235			POLICY EXPIRED
0GACLD0101	AA30259	GA	2021	41,833			MISREPRESENTATION
0030082-46	AA30263	TX	2021	55,147			MISREPRESENTATION
0000057400	AA30306	MN	2021	21,198			MISREPRESENTATION
031281-7851	AA30437	GA	2021	655			MISREPRESENTATION
1020240-021	AA30506	LA	2021	462			NAMED EXCLUSION
0939589-28	AB27183	TX	2019	2,296			MISREPRESENTATION
1111560-014	AB29851	LA	2021	24,636			MISREPRESENTATION
031281-7003	AB30437	GA	2021	1,343			MISREPRESENTATION
1020240-022	AB30506	LA	2021	1,350			NAMED EXCLUSION
0007529-22	AB30636	TX	2021	8,247			MISREPRESENTATION
986810-009	AC28886	TX	2021	625			NO COVERAGE
0002942-L42	AC30384	TX	2021	974			NAMED EXCLUSION
986810-010	AD28886	TX	2021	987			NO COVERAGE
0AA1339471	A028697	TX	2020	16,866			MISREPRESENTATION
508463-158	A028965	AZ	2020	883			NO COVERAGE
1370824152	A029361	GA	2020	970			POLICY NOT IN FORCE
050914-402	A029368	GA	2021	18			NO COVERAGE
22953-0100	A029395	GU	2020	20,870			MISREPRESENTATION
1969557105	A029403	LA	2021	3,324			MISREPRESENTATION
0000027512	A029417	LA	2021	6,720			MISREPRESENTATION
049750-011	A029484	LA	2021	5,522			MISREPRESENTATION
0088078-00	A029584	TX	2021	17,674			MISREPRESENTATION
13395-0005	A029608	GU	2020	26,633			MISREPRESENTATION
1126363449	A029754	SC	2021	684			SUICIDE
0004513000	A029847	TX	2021	3,721			MISREPRESENTATION
1622653300	A029888	SC	2021	1,120			SUICIDE
0000GU2345	A029926	GU	2021	20,882			MISREPRESENTATION
0000029719	A030013	TX	2021	3,256			MISREPRESENTATION
000140834-2	A030024	TN	2021	7,912			PRE-EXISTING
0AA1434925	A030123	TX	2021	29,217			MISREPRESENTATION
0GACLD0177	A030259	GA	2021	53,719			MISREPRESENTATION
0000057218	A030306	MN	2021	40,655			MISREPRESENTATION
00GW286162	A030313	TX	2021	22,908			MISREPRESENTATION
0AA1272243	A030410	TX	2021	25,109			POLICY NOT IN FORCE
86942-0002	A030433	TX	2021	4,242			MISREPRESENTATION
031281-7950	A030437	GA	2021	600			MISREPRESENTATION
0000GU1268	A030446	GU	2021	5,153			MISREPRESENTATION
0AA1338863	A030480	TX	2021	68,999			SUICIDE
0AA1274148	A030486	TX	2021	19,398			NO COVERAGE
1020240-018	A030506	LA	2021	227			NAMED EXCLUSION
20003459-L4	A030557	TX	2021	4,489			MISTATEMENT OF AGE
10904-0001	A030562	TX	2021	45,488			NAMED EXCLUSION
0AA1232067	A030576	TX	2021	13,987			NO COVERAGE
0003831-10	A030605	TX	2021	2,401			NAMED EXCLUSION
0AA1181099	A030626	GA	2021	23,642			MISREPRESENTATION
0131742-200	A030681	TX	2021	2,407			NO COVERAGE
00F6295181	A030733	MD	2021	13,903			NOT NAMED INSURED
043390-0001	A030766	TX	2021	14,063			MISREPRESENTATION
0010242722	BA28008	NM	2021	1,680			MISREPRESENTATION
0034812050	BA28086	KY	2021	18,183			SUICIDE
0030153456	BB28159	OK	2021	6,488			NO COVERAGE
0001022613	B027982	KY	2021	2,448			PRE-EXISTING
0000119262	B027997	MN	2021	8,588			SUICIDE
0000172334	B028017	KY	2021	4,628			MISREPRESENTATION
0002235317	B028022	NM	2021	9,129			MISREPRESENTATION
0000047978	B028028	KY	2021	5,700			MISREPRESENTATION
0000455840	B028080	OK	2021	12,579			SUICIDE
0030133470	B028150	OK	2021	3,513			MISREPRESENTATION
0000016518	B028155	KY	2021	5,471			MISREPRESENTATION
0KY0005340	B028176	KY	2021	3,728			MISREPRESENTATION
00AA419627	B028200	MO	2021	1,000			POLICY NOT IN FORCE
0000634247	B028221	KS	2021	9,714			SUICIDE
0000053963	GA37948	LA	2021	1,500			NO COVERAGE
0000064450	G037451	LA	2020	3,983			SUICIDE
9358009984	G037532	LA	2021	8,190			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
0000096872	G037561	MS	2021	1,200			POLICY EXPIRED
1500056007	G037666	SC	2021	426			NO COVERAGE
9132003992	G037729	LA	2021	2,325			POLICY EXPIRED
0000007011	G037767	SC	2021	3,106			SUICIDE
0000077769	G037771	KY	2021	3,343			MISREPRESENTATION
08191000001	G037943	LA	2021	20,725			MISREPRESENTATION
0000053963	G037948	LA	2021	3,409			POLICY EXPIRED
9703054202	G038021	LA	2021	16,758			MISREPRESENTATION
9703053895	G038223	LA	2021	4,108			SUICIDE
0000077622	G038260	KY	2021	9,390			MISREPRESENTATION
9910003660	G038293	MS	2021	1,860			POLICY EXPIRED
0985147869	G038404	KY	2021	850			SUICIDE
1039563759	G038423	MS	2021	20,440			NO COVERAGE
0000007318	G038498	SC	2021	7,474			SUICIDE
1010056913	G038615	MS	2021	1,410			SUICIDE
00LW093128	V001053	TX	2021	24,764			MISREPRESENTATION
0000054765	HA19324	TX	2020	1,941			MISREPRESENTATION
0000056541	HB19324	TX	2020	3,493			MISREPRESENTATION
0000054764	H019324	TX	2020	2,882			MISREPRESENTATION
0005781801	H019346	TX	2021	16,103			MISREPRESENTATION
0000080111	H019359	TX	2021	100,000			MISREPRESENTATION
0000001272	H019363	TX	2021	10,000			NO COVERAGE
0000138459	H019372	TX	2021	13,200			MISREPRESENTATION
0000284967	H019375	TX	2021	3,024			NOT NAMED INSURED
0000056934	H019381	TX	2021	3,756			MISREPRESENTATION
2100102538	21002216	GA	2021	8,953			MISREPRESENTATION
223890	21002235	GA	2021	2,194			MISREPRESENTATION
116221	21002257	GA	2021	36,152			MISREPRESENTATION
2100102772	21002285	GA	2021	11,978			MISREPRESENTATION
6365688200	20002190	GA	2020	1,385			MISREPRESENTATION
129314	21002287	GA	2021	7,740			MISREPRESENTATION
18055906	20002200	GA	2020	4,616			MISREPRESENTATION
7254646	21002244	GA	2021	6,290			MISREPRESENTATION
7255674	21002245	GA	2021	2,885			MISREPRESENTATION
6965546	21002220	GA	2021	13,741			MISREPRESENTATION
704788	21002233	GA	2021	999			MISREPRESENTATION
414799	21002280	GA	2021	1,069			MISREPRESENTATION
415225	21002281	GA	2021	2,057			MISREPRESENTATION
8942956	21002249	GA	2021	3,801			MISREPRESENTATION
2011038039	20002201	GA	2020	7,257			MISREPRESENTATION
526190	20002185	GA	2020	29,280			MISREPRESENTATION
2021031041	16210581	IL	2021	6,696			NAMED EXCLUSION
2021041041	16212194	IL	2021	54,673			NAMED EXCLUSION
2021091044	16212885	IL	2021	18,958			NAMED EXCLUSION
2021091049	16212868	AL	2021	52,520			PRE-EXISTING
2021091049	16212969	AL	2021	5,882			PRE-EXISTING
2012110331	16211474	MN	2021	12,066			PRE-EXISTING
0299999. Death Claims - Credit				1,410,740			XXX
0599999. Death Claims - Disposed Of				15,499,439	1,142,435		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				15,499,439	1,142,435		XXX
E0092881	CA76104	AL	2020	3,155		3,155	LAWSUIT
13001798	CA83697	AL	2021	17,795		17,795	LAWSUIT
E0061188	CA57293	FL	2019	125,000		125,000	LAWSUIT
U0680775	CA57293	FL	2019	325,000		325,000	LAWSUIT
D0053229	CA41050	MO	2020	100,000		100,000	LAWSUIT
U0963750	CA08792	SC	2018	500,000		500,000	LAWSUIT
E0126734	CA52002	SD	2020	166		166	LAWSUIT
13457949	CA50808	CA	2020	40,000		40,000	LAWSUIT
16618556	C968916	TX	2017	25,000		25,000	LAWSUIT
2799999. Death Claims - Ordinary				1,136,116		1,136,116	XXX
UIP73631	C947486	Mississippi	2016	50,000		50,000	LAWSUIT
2999999. Death Claims - Group				50,000		50,000	XXX
3199999. Death Claims - Resisted				1,186,116		1,186,116	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
D043306	M16765892	TX	2021	15			
D043465	16756256	TX	2021	38			
D043467	U1046099	CA	2021	223			
3799999. Disability Benefits Claims - Ordinary				276			XXX
4199999. Disability Benefits Claims - Resisted				276			XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				1,186,392		1,186,116	XXX
5399999 - Totals				16,685,831	1,142,435	1,186,116	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	28,936,531	XXX	11,276,677	XXX	10,170,855	XXX	55	XXX	103,748	XXX	6,773,077	XXX	567,527	XXX		XXX	44,592	XXX
2. Premiums earned	31,266,923	XXX	11,277,583	XXX	12,501,483	XXX	55	XXX	106,175	XXX	6,756,959	XXX	579,851	XXX		XXX	44,817	XXX
3. Incurred claims	13,348,453	42.7	5,016,772	44.5	3,102,775	24.8	7	12.7	(125,244)	(118.0)	4,959,838	73.4	333,056	57.4			61,249	136.7
4. Cost containment expenses	1,383,481	4.4	1,327,449	11.8					3,063	2.9	24,332	0.4	28,374	4.9			263	0.6
5. Incurred claims and cost containment expenses (Lines 3 and 4)	14,731,934	47.1	6,344,221	56.3	3,102,775	24.8	7	12.7	(122,181)	(115.1)	4,984,170	73.8	361,430	62.3			61,512	137.3
6. Increase in contract reserves	(259,117)	(0.8)							(45,617)	(43.0)	26,717	0.4	(240,217)	(41.4)				
7. Commissions (a)	8,280,057	26.5	2,154,302	19.1	5,447,606	43.6			(1,309)	(1.2)	666,953	9.9	12,431	2.1			74	0.2
8. Other general insurance expenses	5,321,878	17.0	932,818	8.3	1,884,395	15.1	19	34.5	110,403	104.0	2,202,416	32.6	176,763	30.5			15,064	33.6
9. Taxes, licenses and fees	897,779	2.9	271,440	2.4	335,404	2.7	2	3.6	5,238	4.9	254,580	3.8	29,374	5.1			1,741	3.9
10. Total other expenses incurred	14,499,714	46.4	3,358,560	29.8	7,667,405	61.3	21	38.2	114,332	107.7	3,123,949	46.2	218,568	37.7			16,879	37.7
11. Aggregate write-ins for deductions	37,256	0.1	31,862	0.3	843	0.0			8	0.0	4,298	0.1	240	0.0			5	0.0
12. Gain from underwriting before dividends or refunds	2,257,136	7.2	1,542,940	13.7	1,730,460	13.8	27	49.1	159,633	150.3	(1,382,175)	(20.5)	239,830	41.4			(33,579)	(74.9)
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	2,257,136	7.2	1,542,940	13.7	1,730,460	13.8	27	49.1	159,633	150.3	(1,382,175)	(20.5)	239,830	41.4			(33,579)	(74.9)
DETAILS OF WRITE-INS																		
1101. Fines and penalties	37,256	0.1	31,862	0.3	843	0.0			8	0.0	4,298	0.1	240	0.0			5	0.0
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)	37,256	0.1	31,862	0.3	843	0.0			8	0.0	4,298	0.1	240	0.0			5	0.0

(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	12,617,486	9,459	12,232,052	5	10,855	301,190	58,241		5,684
2. Advance premiums	112,361				11,303	100,837			221
3. Reserve for rate credits									
4. Total premium reserves, current year	12,729,847	9,459	12,232,052	5	22,158	402,027	58,241		5,905
5. Total premium reserves, prior year	15,060,238	10,365	14,562,680	5	24,585	385,909	70,565		6,129
6. Increase in total premium reserves	(2,330,391)	(906)	(2,330,628)		(2,427)	16,118	(12,324)		(224)
B. Contract Reserves:									
1. Additional reserves (a)	12,431,487				160,532	10,746,766	1,524,189		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	12,431,487				160,532	10,746,766	1,524,189		
4. Total contract reserves, prior year.	12,690,604				206,149	10,720,049	1,764,406		
5. Increase in contract reserves	(259,117)				(45,617)	26,717	(240,217)		
C. Claim Reserves and Liabilities:									
1. Total current year	22,761,955	11,452,301	4,033,655	26	755,063	6,354,065	114,295		52,550
2. Total prior year	25,617,685	13,805,631	4,287,302	19	1,153,520	6,198,798	122,967		49,448
3. Increase	(2,855,730)	(2,353,330)	(253,647)	7	(398,457)	155,267	(8,672)		3,102

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	11,004,692	4,596,486	2,408,482		268,972	3,711,371	11,005		8,376
1.2 On claims incurred during current year	5,199,491	2,773,616	947,940		4,241	1,093,200	330,723		49,771
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	12,835,445	6,451,483	1,548,134		647,363	4,171,152	9,913		7,400
2.2 On claims incurred during current year	9,926,510	5,000,818	2,485,521	26	107,700	2,182,913	104,382		45,150
3. Test:									
3.1 Lines 1.1 and 2.1	23,840,137	11,047,969	3,956,616		916,335	7,882,523	20,918		15,776
3.2 Claim reserves and liabilities, December 31, prior year	25,617,685	13,805,631	4,287,302	19	1,153,520	6,198,798	122,967		49,448
3.3 Line 3.1 minus Line 3.2	(1,777,548)	(2,757,662)	(330,686)	(19)	(237,185)	1,683,725	(102,049)		(33,672)

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	75,408,673	74,186,553	1,222,120						
2. Premiums earned	75,257,215	74,186,553	1,070,662						
3. Incurred claims	48,084,163	47,933,843	150,320						
4. Commissions	15,927,811	15,536,623	391,188						
B. Reinsurance Ceded:									
1. Premiums written	76,851,715	70,756,110	6,011,838		76,868	6,899			
2. Premiums earned	77,196,698	70,756,110	6,354,731		78,937	6,920			
3. Incurred claims	51,392,105	50,537,664	1,002,098		(126,577)	(20,151)	(929)		
4. Commissions	17,071,084	14,651,411	2,412,451		7,222				

1,720,816

(a) Includes $ 1,720,816 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	1,406,163		15,250,233	16,656,396
2. Beginning Claim Reserves and Liabilities	218,819		16,519,536	16,738,355
3. Ending Claim Reserves and Liabilities	250,551		18,794,371	19,044,922
4. Claims Paid	1,374,431		12,975,398	14,349,829
B. Assumed Reinsurance:				
5. Incurred Claims			48,084,163	48,084,163
6. Beginning Claim Reserves and Liabilities			104,889,809	104,889,809
7. Ending Claim Reserves and Liabilities			98,943,773	98,943,773
8. Claims Paid			54,030,199	54,030,199
C. Ceded Reinsurance:				
9. Incurred Claims			51,392,105	51,392,105
10. Beginning Claim Reserves and Liabilities			100,619,938	100,619,938
11. Ending Claim Reserves and Liabilities			99,836,201	99,836,201
12. Claims Paid			52,175,842	52,175,842
D. Net:				
13. Incurred Claims	1,406,163		11,942,291	13,348,454
14. Beginning Claim Reserves and Liabilities	218,819		20,789,407	21,008,226
15. Ending Claim Reserves and Liabilities	250,551		17,901,943	18,152,494
16. Claims Paid	1,374,431		14,829,755	16,204,186
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	1,551,903		13,180,032	14,731,935
18. Beginning Reserves and Liabilities	218,819		20,789,407	21,008,226
19. Ending Reserves and Liabilities	250,551		17,901,944	18,152,495
20. Paid Claims and Cost Containment Expenses	1,520,171		16,067,495	17,587,666

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	195,992,573	20,581	247,857	134,258		
63126	14-1400831	03/01/2010	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL	90,068,300	5,653	52,247	42,434		
63126	14-1400831	03/01/2010	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	XXXL	1,061,068,115	82,563	1,006,197	322,741		
63126	14-1400831	01/01/2011	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	XXXL			310,471			
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	DIS		42	897			
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	OL	62,650,471	106,391	1,406,993	278,643		
71773	75-1016594	06/01/1992	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	XXXL	450,000	343	4,476			
71773	75-1016594	04/01/2013	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	AXXX	32,697	10	7			
71773	75-1016594	04/01/2013	AMERICAN NATIONAL LIFE INSURANCE COMPANY OF TEXAS	TX	YRT/I	XXXL	57,577,001	80,819	61,061			
63657	22-1700753	06/15/1993	GARDEN STATE LIFE INSURANCE COMPANY	TX	CO/I	XXXL	8,455,665	80,964	152,260			
63657	22-1700753	01/01/2007	GARDEN STATE LIFE INSURANCE COMPANY	TX	YRT/I	OL	550,000	10,781	47,008			
63657	22-1700753	04/01/2007	GARDEN STATE LIFE INSURANCE COMPANY	TX	YRT/I	XXXL	7,046,997	27,404	97,688			
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		8	16			
86355	73-0994234	09/19/1977	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	OL	264,270	2,229	3,397	35,008		
86355	73-0994234	09/19/1977	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	XXXL	69,000	703	1,489			
86355	73-0994234	04/01/2013	STANDARD LIFE AND ACCIDENT INSURANCE COMPANY	TX	YRT/I	XXXL	382,252,689	674,836	617,723	300,000		
0299999. General Account - U.S. Affiliates - Other							1,866,477,778	1,093,345	4,009,823	1,113,084		
0399999. Total General Account - U.S. Affiliates							1,866,477,778	1,093,345	4,009,823	1,113,084		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							1,866,477,778	1,093,345	4,009,823	1,113,084		
68276	48-1024691	12/01/1982	EMPLOYERS REASSURANCE CORP.	KS	YRT/I	OL	21,423		2,434			
60244	61-1332840	05/01/1993	KENTUCKY HOME LIFE INSURANCE COMPANY	KY	OTH/G	CL	25,769	804				
61751	47-0123035	10/01/2015	CENTRAL STATES HEALTH & LIFE CO. OF OMAHA	NE	OTH/I	CL	226,659,403	1,807,890	1,022,739	120,860		
0899999. General Account - U.S. Non-Affiliates							226,706,595	1,808,694	1,025,173	120,860		
1099999. Total General Account - Non-Affiliates							226,706,595	1,808,694	1,025,173	120,860		
1199999. Total General Account							2,093,184,373	2,902,039	5,034,996	1,233,944		
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)							2,093,184,373	2,902,039	5,034,996	1,233,944		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							2,093,184,373	2,902,039	5,034,996	1,233,944		

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				465,029		
00000	AA-9995012	01/01/1999	Associated Accident and Health Reins Und	PA	SSL/G	SLEL				2,769,322		
19380	13-5124990	01/01/2000	American Home Assurance	NY	SSL/G	SLEL				4,470,278		
19399	13-5303710	01/01/2000	American International Group	NY	SSL/G	SLEL				1,737,597		
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				323,195		
31895	58-1181498	01/01/2000	Amerisafe Insurance Group	LA	SSL/G	SLEL				331,976		
23396	38-0829210	01/01/2000	Amerisure Mutual Ins Co	MI	SSL/G	SLEL				21,118		
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	19,986,138			9,172,371		
32603	47-0574325	01/01/2000	Berkley Insurance Company	DE	SSL/G	SLEL	(55)			170,634		
35076	94-3231751	01/01/2000	California State Compensation Fund	CA	SSL/G	SLEL				437,890		
12777	22-3291862	01/01/2000	Chubb Group of Insurance Companies	NY	SSL/G	SLEL				3,293,578		
20532	52-0266645	08/01/1998	Clarendon National	NJ	SSL/G	SLEL				1,337,870		
20443	36-2114545	01/01/2000	Continental Casualty Company	IL	SSL/G	SLEL				30,000		
00000	43-1420563	01/01/2011	Express Scripts, Inc.	MO	SSL/G	SLEL	846,109			342,146		
21628	48-0609012	01/01/2000	Farmers Insurance Company Inc	KS	SSL/G	SLEL				824,396		
21652	95-2575893	01/01/2000	Farmers Insurance Exchange	CA	SSL/G	SLEL				688,450		
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				73,406		
36129	82-0412279	01/01/2000	Idaho State Insurance Fund	ID	SSL/G	SLEL				173,168		
23817	37-0344310	01/01/2000	Illinois National Insurance Co	IL	SSL/G	SLEL				491,629		
11039	52-2127565	01/01/2000	Injured Workers' Insurance Fund	MD	SSL/G	SLEL				3,785,207		
19429	13-5540698	01/01/2000	Insurance Co of the State of PA	PA	SSL/G	SLEL				422,362		
00000	23-2589410	01/01/1999	IOA Re	PA	SSL/G	SLEL	21,468,742			11,243,608		
64017	75-0300900	01/01/2000	Jefferson National Life Insurance Company	TX	SSL/G	SLEL				424,670		
10320	61-1275981	01/01/2000	Kentucky Employers' Mutual	KY	SSL/G	SLEL				430,894		
23043	04-1543470	01/01/2000	Liberty Mutual Insurance Company	MA	SSL/G	SLEL				11,821,197		
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				472,754		
22977	36-1410470	01/01/2000	Lumbermens Mutual Casualty Company	IL	SSL/G	SLEL	(638)			328,289		
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				862,463		
23612	31-1169435	01/01/2000	Midwest Employers Casualty Company	DE	SSL/G	SLEL				679,456		
10227	13-4924125	01/01/2000	Munich Re America	DE	SSL/G	SLEL				1,153,127		
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				193,442		
00000	AA-9991431	01/01/2000	New Mexico Assigned Risk Pool	NM	SSL/G	SLEL				823,420		
24147	25-0410420	01/01/2000	Old Republic Insurance Company	PA	SSL/G	SLEL				551,692		
37257	36-3030511	01/01/2000	Praetorian Ins Co	IL	SSL/G	SLEL	248,702			1,185,042		
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				278,826		
24988	39-0333950	01/01/2000	Sentry Insurance A Mutual Company	WI	SSL/G	SLEL				501,221		
24767	41-0406690	01/01/2000	St. Paul Fire & Marine Ins Co	MN	SSL/G	SLEL				772,923		
00000	04-3499188	04/01/2010	Star Line Group	MA	SSL/G	SLEL	31,637,554			28,201,619		
00000	AA-9991426	01/01/2000	State Compensation Insurance Fund of Montana	MT	SSL/G	SLEL				15,127		
26387	52-0981481	01/01/2000	Steadfast Insurance Company	DE	SSL/G	SLEL				242,836		
22945	74-2615873	01/01/2000	Texas Mutual Insurance Co	TX	SSL/G	SLEL				497,853		
25658	06-0566050	01/01/2000	The Travelers Indemnity Company	CT	SSL/G	SLEL				816,848		
29599	52-1504975	01/01/2000	US Specialty Insurance Company	TX	SSL/G	SLEL				1,028,029		
40827	36-3186541	01/01/2000	Virginia Surety Company Inc	IL	SSL/G	SLEL				456,996		

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
26425	36-2753986	01/01/2000	Wausau General Insurance	WI	SSL/G	SLEL				2,170,095		
10033	87-0407018	01/01/2000	Workers Compensation Fund	UT	SSL/G	SLEL				200,338		
16535	36-4233459	01/01/2000	Zurich American Insurance Company	NY	SSL/G	SLEL				635,874		
61751	47-0123035	10/01/2015	CENTRAL STATES HEALTH & LIFE CO. OF OMAHA	NE	OTH/I	CAH	1,222,119	1,321,838	82,861	59,002		
0899999. U.S. Non-Affiliates							75,408,671	1,321,838	82,861	98,860,911		
1099999. Total - Non-Affiliates							75,408,671	1,321,838	82,861	98,860,911		
1199999. Total U.S. (Sum of 0399999 and 0899999)							75,408,671	1,321,838	82,861	98,860,911		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							75,408,671	1,321,838	82,861	98,860,911		

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		48,921
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	151,141	293,512
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	363,084	1,254,731
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	1,241,019	569,129
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA	1,996	22,201
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA		239,083
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	79,211	75,022
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	151,141	293,512
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	162,673	146,958
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	453,856	1,674,442
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	207,544	708,597
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	191,250	243,000
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	542,610	184,818
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	212,070	293,512
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	88,954	292,500
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	994,507	869,395
97071	13-3126819	11/01/1997	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		25,997
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	91,711	75,022
97071	13-3126819	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	90,000	292,000
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	363,744	402,621
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	1,813,367	1,814,859
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	953,223	280,000
97071	13-3126819	09/02/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		1,000,000
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		1,005,000
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	2,476,145	385,000
68713	84-0499703	11/01/1997	SECURITY LIFE OF DENVER	CO		196,310
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	1,996	22,201
82627	06-0839705	10/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO		149,387
82627	06-0839705	04/01/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO		190,939
82627	06-0839705	11/01/1997	SWISS RE LIFE & HEALTH OF AMERICA	MO		51,994
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	204,879	150,044
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	151,141	293,512
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	65,000	312,500
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	1,585,436	1,801,964
82627	06-0839705	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	220,000	60,000
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	669,852	708,597
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	909,733	579,825
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	90,000	60,490
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	664,941	720,000
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	207,544	918,517
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	378,162	338,314
85677	73-0989114	11/01/2014	LIFE ASSURANCE COMPANY, INC.	OK		15
0899999. Life and Annuity - U.S. Non-Affiliates					15,777,930	19,044,441
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA		65,957
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC		351
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA		1,506
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA		5,387
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA		98
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	SYC		68
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA		858
00001	AA-0052626	01/01/2020	Branco Reinsurance	KNA		6,463
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA		72
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA		150,833
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA		75
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC		1
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA		2,630
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA		389
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA		863
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA		863
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA		863
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA		686
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA		1,755
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA		60
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC		640
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	BMU		131
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA		863
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC		2,083
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA		348
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC		450
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC		1
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA		737
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA		125
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA		5,176
00000	AA-6900145	08/01/2008	J and R Reinsurance	SYC		1,124
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA		86
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA		1,219
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	TCA		120,860
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC		5
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC		1
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA		1
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA		741
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC		336
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC		631
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA		86
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC		1
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA		1,705
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA		155
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC		1
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC		418
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA		189
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC		1,338
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA		1,185
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA		297
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA		20,066
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA		60,197
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA		1
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC		351
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA		8,878
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	TCA		6,474
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE		122,601
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA		579
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA		7

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-0052492	08/01/2006	Topanga Reinsurance	KNA		2,796
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU		45,088
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA		24,931
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA		2
0999999. Life and Annuity - Non-U.S. Non-Affiliates						672,682
1099999. Total Life and Annuity - Non-Affiliates					15,777,930	19,717,123
1199999. Total Life and Annuity					15,777,930	19,717,123
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	312,145	192,601
39152	59-2048400	01/01/2000	American Healthcare Indemnity Company	DE		12,361,152
00000	AA-9995012	01/01/1999	Associated Accident and Health Reins Und	PA	36,490	3,137,990
37273	39-1338397	01/01/2019	AXIS INSURANCE COMPANY	IL		16,218,809
80659	82-4533188	08/24/2000	Canada Life Assurance Company	MI	728,338	449,402
33499	38-2145898	01/01/1999	Dorinco Insurance Company	MI		109,025
26921	22-2005057	10/01/2020	Everest Reinsurance Company	NJ		1,005,277
13918	27-3175443	01/01/2011	Express Reinsurance Company	MO		334,852
22489	74-1296673	01/01/2000	Highlands Insurance Company	TX		2,002,694
42374	74-2195939	01/01/2000	Houston Casuality Company	TX		880,704
22713	23-0723970	01/01/2001	Insurance Company of North America	PA		4,003,747
65838	01-0233346	01/01/1999	John Hancock Life Insurance Company (USA)	MI		758,297
66044	46-0164570	08/24/2000	Midland National Life Insurance Company	IA		530,808
10219	23-1641984	07/01/1999	QBE Reinsurance Corporation	PA	520,241	1,613,602
10357	52-1952955	10/01/2017	Renaissance Reinsurance U.S. Inc.	NY		180,088
93572	43-1235868	06/01/2019	RGA Reinsurance Company	MO		10,598,166
24767	41-0406690	01/01/2000	St Paul Fire and Marine	CT	107,543	44,477
82627	06-0839705	01/01/1999	Swiss Re Life & Health America	CT	551,340	625,872
64246	13-5123390	01/01/2000	The Guardian Life Insurance Company	NY		1,274,013
19453	13-5616275	01/01/2017	Transatlantic Reinsurance Company	NY		9,383,561
21113	13-5459190	01/01/2006	United States Fire Insurance Company	DE		4,148,778
66265	04-1630650	12/01/1984	MONARCH LIFE INSURANCE COMPANY	MA		13,479
85677	73-0989114	11/01/2014	LIFE ASSURANCE COMPANY, INC.	OK		58
1999999. Accident and Health - U.S. Non-Affiliates					2,256,097	69,867,452
00000	AA-1120330	01/01/1999	AIOI Insurance Company of Europe LTD	GBR		30,076
00000	AA-3160075	01/01/1999	Bank of Montreal Ins.	BRB		22,557
00000	98-1284040	10/01/2016	ELMC PIC, Ltd.	CYM		2,963,413
00000	AA-1780034	07/01/1998	European Specialty Group	IRL		4,887,345
00000	AA-1126033	04/01/2010	Lloyds 0033	GBR		184,328
00000	AA-1126457	04/01/2010	Lloyds 0457	GBR		62,603
00000	AA-1126510	04/01/2010	Lloyds 0510	GBR		269,047
00000	AA-1126582	04/01/2010	Lloyds 0582	GBR		220,495
00000	AA-1126861	07/01/1998	Lloyds 0861	GBR	187,287	115,561
00000	AA-1127200	04/01/2013	Lloyds 1200	GBR		38,257
00000	AA-1127206	04/01/2010	Lloyds 1206	GBR		70,428
00000	AA-1127209	07/01/1998	Lloyds 1209	GBR	332,955	2,869,659
00000	AA-1128001	04/01/2010	Lloyds 2001	GBR		86,947
00000	AA-1120104	04/01/2012	Lloyds 2012	GBR		75,167
00000	AA-1120096	01/01/2021	Lloyds 1880	GBR		19,509
00000	AA-1120064	01/01/2021	Lloyds 1919	GBR		54,190
00000	AA-1120084	01/01/2021	Lloyds 1955	GBR		8,670
00000	AA-1126005	01/01/2021	Lloyds 4000	GBR		65,028
00000	AA-1128010	01/01/2021	Lloyds 4608	GBR		43,352
00000	AA-1120113	07/01/2019	Lloyds 3334	GBR		234,432
00000	AA-1120055	04/01/2010	Lloyds 3623	GBR		93,032
00000	AA-1120075	09/01/2009	Lloyds 4020	GBR		191,013
00000	AA-1126004	04/01/2010	Lloyds 4444	GBR		164,456
00000	AA-1126006	09/01/2009	Lloyds 4472	GBR		184,328
00000	AA-1126003	09/01/2009	Lloyds 5000	GBR		127,809
00000	AA-3190829	01/01/2000	Max Re	BMU	1,833,121	8,084,905
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		37,595
00000	AA-3160052	01/01/1999	Scotia Insurance	BRB		26,316
00000	AA-1560375	01/01/2000	Wellington	GBR		1,100,564
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA		150,150
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA		6,153
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA		3,155
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA		259
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA		731
00000	AA-3614155	10/01/1999	Brent Brown Reinsurance	KNA		121
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA		91,574
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA		53
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC		315
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA		6,860
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA		1,449
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA		892
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA		892
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA		892
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA		2,135
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA		4,147
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA		40
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC		982
00000	AA-3770341	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM		1,673
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA		892
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC		1,895
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC		167
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC		315
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA		583
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA		175
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA		16,314
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA		175
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA		1,720
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	TCA		59,002
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC		10
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC		2
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC		105
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC		105
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA		1
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA		1,105
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC		285
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC		912
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA		175
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC		315
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA		6,041
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA		210

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-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC		2
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC		608
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC		105
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA		161
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC		2,447
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA		5,944
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA		2,004
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA		31,349
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA		94,047
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA		433
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA		26,767
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE		55,291
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA		1,794
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA		6
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA		1,917
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU		21,023
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA		15,091
2099999. Accident and Health - Non-U.S. Non-Affiliates					2,353,363	23,274,050
2199999. Total Accident and Health - Non-Affiliates					4,609,460	93,141,502
2299999. Total Accident and Health					4,609,460	93,141,502
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					18,034,027	88,911,893
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					2,353,363	23,946,732
9999999 Totals - Life, Annuity and Accident and Health					20,387,390	112,858,625

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	172	160	2,951				
68276	48-1024691	07/01/1987	EMPLOYERS REASSURANCE CORP	MO	YRT/I	OL	1,480,000	1,520	1,382	24,185				
68276	48-1024691	10/01/1997	EMPLOYERS REASSURANCE CORP	MO	YRT/I	OL	10,450,000	148,367	137,136	136,254				
86258	13-2572994	06/01/1992	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	650,000	590	537	8,049				
86258	13-2572994	06/01/1992	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL				2,703				
86258	13-2572994	08/01/1995	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		1	1	24				
86258	13-2572994	08/01/1995	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	973,746	786	770	6,197				
86258	13-2572994	04/01/1996	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	22,457,984	373,620	340,956	261,135				
86258	13-2572994	04/05/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		66	84	1,742				
86258	13-2572994	04/05/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	17,475,018	10,373	10,224	73,446				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	128,732,284	53,810	54,075	390,657				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	255,400	782	715	648				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	211,731,389	100,868	100,804	773,969				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		345	352	7,691				
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/G	DIS		107	106	2,537				
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/G	AXXX	1,266,240	1,781	1,417					
86258	13-2572994	01/01/2000	GENERAL RE LIFE CORPORATION	CT	YRT/I	AXXX	251,370	219	198	14,686				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	455,447	1,450	1,318	1,381				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	AXXX	10,188,521	91,200	134,000	192				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	DIS		180	208	4,449				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	321,954,758	115,113	114,340	776,754				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/G	XXXL	24,300	37	35					
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	AXXX	1,250,640	8,134	7,423	1,293,511				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		200	212	5,013				
86258	13-2572994	06/01/2003	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	354,013,869	137,733	146,568	932,365				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	131,252,953	186,509	168,271	202,926				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXL	1,609,806,806	2,105,431	2,033,162	1,711,882				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/G	AXXX	65,625	43	40	49				
88340	59-2859797	06/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	AXXX	40,967,710	86,523	64,266	89,417				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	ADB		8	8	180				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	DIS		4	4	98				
66346	58-0828824	05/01/1986	MUNICH AMERICAN RE	GA	YRT/I	OL	7,378,788	15,756	14,554	189,670				
66346	58-0828824	12/01/1988	MUNICH AMERICAN RE	GA	YRT/I	OL	1,198,663	887	833	8,974				
66346	58-0828824	10/01/1990	MUNICH AMERICAN RE	GA	YRT/I	OL	2,552,000	1,856	1,888	18,350				
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA	YRT/I	DIS		11	9	246				
66346	58-0828824	09/01/1992	MUNICH AMERICAN RE	GA	YRT/I	OL	1,556,555	1,173	1,275	19,348				
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA	YRT/I	DIS		82	77	1,895				
66346	58-0828824	04/05/1996	MUNICH AMERICAN RE	GA	YRT/I	OL	18,048,364	7,742	9,066	54,500				
66346	58-0828824	01/15/1998	MUNICH AMERICAN RE	GA	CO/I	DIS		130	120	260				
66346	58-0828824	01/15/1998	MUNICH AMERICAN RE	GA	CO/I	XXXL	771,743	3,648	3,324	12,067				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/I	DIS		95	101	2,349				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/I	OL	31,725,687	16,095	16,268	93,345				
66346	58-0828824	08/01/1998	MUNICH AMERICAN RE	GA	YRT/G	OL	66,875	56	52	270				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	AXXX	1,266,240	1,781	1,417					
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	DIS		107	106	2,537				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/G	OL	130,302,084	54,064	54,311	376,764				
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	219	198	9,674				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	DIS		345	352	7,691				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	OL	212,479,307	93,697	93,924	668,157				
66346	58-0828824	01/01/2000	MUNICH AMERICAN RE	GA	YRT/I	XXXL	255,400	782	715	648				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	45,126,592	14,254	15,043	139,322				

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	03/01/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	460,049	250	274	138				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	435,488	90	54	623				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	AXXX	1,163,940	966	877	9,301				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	11,784,235	5,728	6,109	56,551				
66346	58-0828824	03/01/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		6	5	125				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	DIS		140	163	(4,532)				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	4,115,163	28,805	34,334	16,213				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	304,445	427	756	(1,901)				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		1,584	1,604	3,168				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	3,186,702	8,789	8,356	6,059				
66346	58-0828824	05/15/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	620,522	1,513	1,428	792				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	XXXL	30,375	47	43					
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	XXXL	34,934	76	69	105				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	OL	456,772,191	207,707	209,662	1,450,714				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	AXXX	1,563,300	10,168	9,279	619,868				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	OL	400,701,595	144,111	143,148	977,399				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	DIS		223	259	5,561				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/G	AXXX	13,163,152	114,374	167,840	207				
66346	58-0828824	06/01/2003	MUNICH AMERICAN RE	GA	YRT/I	DIS		253	266	6,316				
66346	58-0828824	01/01/2005	MUNICH AMERICAN RE	GA	YRT/I	OL	5,441,265	4,582	3,651	9,127				
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	6,234,639	18,193	17,728	15,746				
66346	58-0828824	08/01/2005	MUNICH AMERICAN RE	GA	YRT/I	XXXL	114,891	176	161	151				
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/G	AXXX	4,119,455	86,355	105,699					
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/I	AXXX	203,792,310	4,951,669	5,564,013	6,509,178				
66346	58-0828824	07/01/2006	MUNICH AMERICAN RE	GA	YRT/I	DIS		51	45	101				
66346	58-0828824	12/01/2006	MUNICH AMERICAN RE	GA	YRT/I	XXXL				216				
66346	58-0828824	12/01/2006	MUNICH AMERICAN RE	GA	YRT/I	OL	5,405,780	7,876	9,762	6,124				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/I	AXXX	42,202,489	435,882	398,951	603,291				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/I	OL	2,162,500	5,768	5,009	7,739				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/G	OL			284	(242)				
66346	58-0828824	04/14/2008	MUNICH AMERICAN RE	GA	YRT/G	AXXX	6,395,833	29,309	26,222	38,193				
66346	58-0828824	01/01/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	5,210,419	7,328	6,568	8,996				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	CO/I	XXXL	299,017,668	7,244,091	7,209,926	619,418				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/G	AXXX	274,054	1,123	1,043	1,324				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/G	OL	9,000	83	69	133				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	AXXX	12,193,963	31,175	25,298	45,781				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	5,181,434	9,987	8,834	13,296				
66346	58-0828824	07/01/2009	MUNICH AMERICAN RE	GA	YRT/I	XXXL	115,356	333	190	620				
66346	58-0828824	08/15/2009	MUNICH AMERICAN RE	GA	YRT/I	OL	109,930,431	170,175	156,653	194,959				
88099	75-1608507	08/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	2,479,139	6,366	6,388	5,391				
88099	75-1608507	08/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXL	49,239	75	69	62				
88099	75-1608507	08/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	DIS		5	5	9				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	AXXX	5,684,901	10,868	6,704	11,427				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	63,997,248	83,056	74,978	85,778				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXL	540,490,457	783,459	756,345	714,692				
88099	75-1608507	06/01/2012	OPTIMUM RE INSURANCE COMPANY	TX	YRT/G	AXXX	18,750	12	11	14				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	CO/I	DIS			72	15				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	CO/I	OL	80,121	16	15	80				
93572	43-1235868	01/15/1998	REINSURANCE GROUP OF AMERICA	MO	CO/I	XXXL	867,423	4,276	4,860	14,328				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	255,400	782	715	648				
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/G	AXXX	1,266,240	1,781	1,417					
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	129,828,090	54,386	54,602	379,362				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	251,370	219	198	9,674				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		347	361	7,780				

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
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	211,881,503	90,976	91,753	647,814				
93572	43-1235868	01/01/2000	REINSURANCE GROUP OF AMERICA	MO	YRT/G	DIS		107	106	2,537				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/G	DIS		5	4	117				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/G	OL	5,264,329	2,693	2,650	19,723				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	ADB		19	19	450				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	AXXX	225,000	92	87	452				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	DIS		4,426	3,164	10,016				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	OL	11,366,752	5,119	5,357	39,475				
93572	43-1235868	09/01/2001	REINSURANCE GROUP OF AMERICA	MO	CO/I	XXXL	202,507,171	1,539,417	2,444,395	503,942				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		219	239	438				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	DIS		154	177	(4,505)				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	XXXL	304,445	427	756	(1,901)				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	6,356,442	21,556	19,270	14,544				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	620,522	1,513	1,428	792				
93572	43-1235868	05/15/2003	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	4,160,163	28,935	34,457	16,302				
93572	43-1235868	01/01/2005	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	5,441,265	55,939	31,725	111,797				
93572	43-1235868	08/01/2005	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	114,890	176	161	145				
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	5,784,666	14,854	14,906	12,466				
93572	43-1235868	07/01/2006	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS		55	49	110				
93572	43-1235868	07/01/2006	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	202,500	2,400	2,041	547				
93572	43-1235868	12/16/2007	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	2,700,000	100,366	94,316	157,408				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	58,993,658	153,481	121,988	222,881				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL	58,500	537	448	823				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/G	AXXX	1,575,145	6,616	6,169	7,652				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	CO/I	XXXL	1,368,983,570	32,250,113	32,111,774	2,903,442				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	662,061	1,551	702	2,371				
93572	43-1235868	07/01/2009	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	25,202,570	50,089	43,585	68,284				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/G	AXXX	4,557,500	8,934	19,383	9,819				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	127,266,999	194,609	174,765	216,137				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/G	OL			284	(220)				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL				(87)				
93572	43-1235868	07/01/2010	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	75,414,600	188,856	180,106	200,154				
97071	13-3126819	01/01/1983	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	365,035	279	250	2,548				
97071	13-3126819	06/01/1985	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	449,581	1,068	974	10,676				
97071	13-3126819	01/01/1987	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	252,657	341	324	4,087				
97071	13-3126819	04/05/1996	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	19,073,927	8,643	9,366	63,653				
97071	13-3126819	04/05/1996	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		53	59	1,302				
97071	13-3126819	11/01/1997	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	21,138,033	52,625	48,002	104,885				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		120	122	2,860				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	66,875	56	52	270				
97071	13-3126819	08/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	32,420,564	16,642	16,747	95,960				
97071	13-3126819	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	XXXL	151,869,811	687,614	1,764,585	1,174,311				
97071	13-3126819	10/01/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	DIS		17,871	19,518	33,883				
97071	13-3126819	11/16/1998	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	23,939,111	664,780	604,830	442,649				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	AXXX	1,266,240	1,781	1,417					
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	141,123,366	62,315	63,088	416,920				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	255,400	782	715	648				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	DIS		109	108	2,588				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	552,370	449	408	10,825				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		392	402	8,848				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	251,121,818	117,902	122,911	798,361				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	ADB		5	5	127				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	DIS		140	163	(4,532)				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	4,180,911	28,981	41,567	11,560				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	XXXL	396,025	545	866	(1,865)				

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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/I	DIS		219	239	438				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	2,666,702	7,401	6,984	5,057				
97071	13-3126819	05/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	620,522	1,513	1,428	792				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	1,653,300	10,232	9,337	617,142				
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	13,163,152	114,374	167,840	207				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	DIS		225	260	5,605				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	XXXL	30,375	47	43					
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		313	334	7,739				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	490,875,962	196,279	199,391	1,268,896				
97071	13-3126819	06/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	34,934	76	69	105				
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/G	OL	409,496,277	148,923	148,010	996,337				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL	12,414,034	79,194	77,451	59,556				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/G	AXXX	140,000	572	526	196				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	AXXX	9,977,863	127,356	117,630	90,274				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/G	XXXL	179,064,680	4,219,198	4,824,412					
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	XXXL	289,167,346	6,406,592	7,301,778	846,229				
97071	13-3126819	07/15/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/G	OL	7,184,778	48,820	46,752	36,594				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	DIS		103	96	206				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	13,781,568	63,378	59,165	39,894				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	15,347,190	193,479	180,523	127,068				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	XXXL	400,000	1,602	1,467					
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL	6,890,000	36,348	36,756	21,028				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL				1,144				
97071	13-3126819	09/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	AXXX	2,250,000	30,340	28,150	8,505				
97071	13-3126819	09/02/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	DIS				26,820				
97071	13-3126819	09/02/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	XXXL	1,683,095,899	45,772,132	47,403,890	3,149,579				
97071	13-3126819	08/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	5,784,637	14,854	14,906	11,144				
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	XXXL	114,891	176	161	126				
97071	13-3126819	07/01/2006	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	117,000	1,267	1,077	238				
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL			28	2,017				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	24,487,231	30,362	25,640	26,082				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	18,297,150	38,072	23,464	33,957				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	1,653,135,099	2,124,276	2,082,802	1,593,538				
97071	13-3126819	06/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	AXXX	65,625	43	40	40				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	30,662,258	10,163	7,790	9,596				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	143,760,214	195,417	117,075	366,049				
97071	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	40,960,107	39,475	20,408	57,470				
97071	13-3126819	07/01/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	AXXX	12,128,942			8,774				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	CO/G	DIS		3	7	140				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	CO/G	OL	8,752,976	8,263	8,202	90,201				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	CO/I	ADB		15	15	350				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	CO/I	DIS		1,245	1,166	3,588				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	CO/I	OL	25,944,735	20,531	19,547	209,878				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	CO/I	XXXL	6,847,656	38,951	37,099	138,391				
68713	84-0499703	01/01/1997	SECURITY LIFE OF DENVER	CO	CO/G	AXXX	80,000	151	137	1,526				
68713	84-0499703	11/01/1997	SECURITY LIFE OF DENVER	CO	YRT/I	OL	68,083,887	378,020	347,703	753,960				
82627	06-0839705	01/01/1950	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	60,000	767	733	1,523				
82627	06-0839705	07/01/1974	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	25,000	199	188	339				
82627	06-0839705	01/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	80,098	324	289	3,199				
82627	06-0839705	03/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	MCO/I	XXXL				170				
82627	06-0839705	03/28/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	1,425,000	56,332	51,155	75,224				
82627	06-0839705	09/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	518,975	805	1,152	13,682				
82627	06-0839705	09/01/1983	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		1	1	23				

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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	06/01/1985	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	37,500	221	597	4,327				
82627	06-0839705	05/01/1986	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	18,588,787	42,155	38,868	535,541				
82627	06-0839705	05/01/1986	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS				4				
82627	06-0839705	12/01/1988	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	950,092	644	614	9,701				
82627	06-0839705	10/01/1990	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	4,182,003	14,870	13,657	215,454				
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	100,000	69	64	1,086				
82627	06-0839705	06/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	125,000	112	534	5,214				
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		11	9	246				
82627	06-0839705	09/01/1992	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	1,556,550	1,173	1,275	19,348				
82627	06-0839705	03/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		3	4	86				
82627	06-0839705	03/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	6,196,143	8,395	9,880	81,252				
82627	06-0839705	10/01/1993	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	28,333,832	404,962	503,388	307,680				
82627	06-0839705	04/01/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	50,454,801	816,573	757,632	736,872				
82627	06-0839705	04/05/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		76	77	1,822				
82627	06-0839705	04/05/1996	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	20,122,760	9,816	9,588	71,872				
82627	06-0839705	11/01/1997	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	47,006,060	185,384	172,283	370,065				
82627	06-0839705	01/15/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	DIS			199	71				
82627	06-0839705	01/15/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	320,188	2,162	2,606	7,962				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	450,750	269	253	1,426				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		190	205	4,698				
82627	06-0839705	08/01/1998	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	64,203,683	32,607	33,306	190,742				
82627	06-0839705	04/01/1999	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	13,199,332	210,779	201,421	130,360				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	220,118,248	96,820	98,280	679,234				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		345	352	7,691				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	251,370	219	198	9,674				
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/G	OL	130,745,601	54,417	54,639	380,286				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		107	106	2,537				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	1,266,244	1,781	1,417					
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	255,400	782	715	648				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	DIS		4,385	3,127	9,083				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	OL	18,386,646	8,289	8,205	75,594				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	AXXX	3,984,068	3,717	3,432	32,916				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	OL	10,131,967	5,357	5,310	50,993				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	DIS		2	3	63				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	AXXX	62,500	27	25	77				
82627	06-0839705	06/01/2000	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	204,534,531	1,563,318	2,480,079	509,175				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	620,503	1,513	1,428	791				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	2,644,189	7,375	6,959	5,043				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		216	236	433				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	XXXL	304,439	427	756	(1,901)				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	5,903,306	43,725	51,072	25,888				
82627	06-0839705	05/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		132	155	(4,548)				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	DIS		43	97					
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		250	264	6,264				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	XXXL	1,035,000	12,403	14,845					
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	70,250,170	800,470	1,050,999	125,886				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	12,735,651	114,000	167,500	238				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	DIS		223	259	5,561				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	399,178,262	144,339	143,393	1,059,677				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	DIS		1,236	1,231	2,555				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	1,563,300	10,168	9,279	702,894				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	456,418,983	198,623	209,518	1,498,345				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	34,934	76	69	105				
82627	06-0839705	06/01/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	XXXL	30,375	47	43					
82627	06-0839705	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/G	XXXL	50,884,929	1,196,847	1,359,899					

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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	07/15/2003	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	82,405,643	1,825,332	2,081,562	240,269				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	4,119,454	86,355	105,699					
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	222,167,542	5,160,631	5,752,058	6,485,932				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	DIS		51	45	101				
82627	06-0839705	12/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	6,317,036	10,629	12,311	8,701				
82627	06-0839705	12/01/2006	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL				108				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL	22,500	206	172	306				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	XXXL	1,546,071,425	38,916,279	39,289,933	3,084,745				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	2,633,525	9,292	8,455	9,703				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	57,029,182	208,044	180,040	282,906				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	26,604,358	61,359	52,443	79,855				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	853,570	1,448	957	1,568				
82627	06-0839705	09/01/2007	SWISS RE LIFE & HEALTH OF AMERICA	MO	CO/I	DIS		1,194	1,193	2,387				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL				(93)				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	300,052,499	410,761	371,900	425,133				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	167,013,447	900,039	779,921	1,115,835				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	OL			284	(264)				
82627	06-0839705	04/14/2008	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	11,884,167	75,716	65,931	93,610				
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	9,372,039	12,634	11,314	14,563				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/G	AXXX	37,500	24	23	28				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	28,642,474	35,146	30,218	35,683				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	1,704,529,804	2,152,924	2,032,412	1,991,983				
82627	06-0839705	06/01/2012	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	17,844,555	36,407	21,675	38,302				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	OL	45,899,679	13,597	10,579	15,977				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	XXXL	337,003,387	171,239	102,037	356,904				
82627	06-0839705	01/01/2019	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	71,337,619	64,759	32,406	94,085				
82627	06-0839705	07/01/2021	SWISS RE LIFE & HEALTH OF AMERICA	MO	YRT/I	AXXX	6,749,412			7,992				
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/G	AXXX	4,119,454	86,355	105,699					
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	235,648,847	4,967,279	5,577,635	7,093,337				
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	DIS		51	45	101				
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	120,373,165	158,784	147,366	160,463				
80659	82-4533188	07/01/2006	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL				118				
80659	82-4533188	01/01/2019	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	29,230,705	10,039	8,465	7,995				
80659	82-4533188	01/01/2019	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	41,871,053	39,682	14,148	62,104				
80659	82-4533188	01/01/2019	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	202,691,404	99,171	65,979	209,396				
80659	82-4533188	07/01/2021	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	6,837,916			9,963				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	OL	9,696,436	21,440	18,316	31,218				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	AXXX	20,803,227	94,712	86,252	142,370				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/G	AXXX	753,975	2,884	2,580	3,241				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	CO/I	XXXL	409,390,030	10,701,259	10,820,148	869,408				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	YRT/I	XXXL	209,144	366	301	532				
66133	41-1760577	09/01/2007	WILTON RE SERVICES	CT	CO/I	DIS		414	413	827				
70815	06-0838648	01/01/2000	Hartford Life and Accident	CT	CO/G	IL	105,180,000	331,057	393,568	680,765				
85677	73-0989114	11/01/2014	Life Assurance Company, Inc.	OK	OTH/G	CL	39,913	477	2,160	(589)				
60244	61-1332840	05/01/1993	Kentucky Home Life	KY	OTH-G	CL	5,154	161	329					
99538	74-2118806	10/01/1981	SWBC Life	TX	OTH-G	CL	48,537,507	1,149,761	958,396	889,124				
0899999. General Account - Authorized U.S. Non-Affiliates							21,345,063,566	188,740,125	196,605,603	72,264,518				
1099999. Total General Account - Authorized Non-Affiliates							21,345,063,566	188,740,125	196,605,603	72,264,518				
1199999. Total General Account Authorized							21,345,063,566	188,740,125	196,605,603	72,264,518				
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	148,460,119	2,087,285	1,899,435	1,104,486				
00000	AA-6900199	03/01/2012	ARC Family Limited	SYC	OTH/I	CL	923,290	6,430	15,820	(1,304)				
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA	OTH/G	CL	3,963,446	86,940	84,624	47,951				
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA	OTH/I	CL	7,472,934	56,935	118,852	(225)				

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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-3614168	03/01/2001	Avalon Reinsurance Limited	KNA	OTH/I	CL	257,899	3,907	5,749	659				
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	SYC	OTH/I	CL	179,519	947	2,491	(123)				
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA	OTH/G	CL	2,257,139	28,504	51,254	(48,941)				
00000	AA-3614100	02/06/2005	BHG3 Reinsurance Limited	KNA	OTH/G	CL			87	(90)				
00000	AA-0052626	01/01/2020	Branco Reinsurance	KNA	OTH/I	CL	17,006,889	237,823	169,752	155,217				
00000	AA-3614126	10/01/1999	Brent Brown Reinsurance	KNA	OTH/I	CL	189,304	1,010	3,611	(158)				
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA	OTH/I	CL	126,360,539	1,581,634	1,495,470	1,172,012				
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA	OTH/G	CL	198,002	1,132	3,553	(741)				
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	SYC	OTH/I	CL	3,492	24	110					
00000	AA-6900068	08/01/2008	CCT Auto Group, Ltd.	SYC	OTH/G	CL			9					
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA	OTH/G	CL	6,921,252	63,204	105,786	21,492				
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA	OTH/I	CL	1,023,886	12,410	13,625	8,199				
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA	OTH/I	CL	2,272,354	21,376	36,704	718				
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA	OTH/I	CL	2,272,354	21,376	36,704	718				
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA	OTH/I	CL	2,272,354	21,376	36,704	718				
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC	OTH/G	CL			2					
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA	OTH/I	CL			32					
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA	OTH/I	CL	1,804,253	12,804	10,441	16,064				
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA	OTH/G	CL	4,617,379	32,760	80,423	(10,720)				
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA	OTH/I	CL	259,066	1,252	2,515	(118)				
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC	OTH/I	CL	1,683,760	21,323	30,641	6,483				
00000	AA-3770239	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM	OTH/G	CL	345,937	1,992	9,697	(1,247)				
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA	OTH/I	CL	2,272,354	21,376	36,704	718				
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC	OTH/G	CL	5,481,269	35,624	94,889	(9,357)				
00000	AA-0055364	08/01/2012	Falcon One Limited	TCA	OTH/I	CL	916,771	6,424	15,668	(1,304)				
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC	OTH/I	CL	1,182,898	6,215	17,667	(1,872)				
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC	OTH/I	CL	3,492	24	110					
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA	OTH/I	CL	1,938,920	20,273	10,131	19,815				
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA	OTH/G	CL	1,437,559	1,050	6,399	(786)				
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA	OTH/I	CL	13,618,773	194,447	230,375	101,838				
00000	AA-6900145	08/01/2008	J and R Reinsurance	SYC	OTH/I	CL	2,958,368	68,345	68,154	48,081				
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA	OTH/I	CL	225,485	1,346	4,326	(575)				
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA	OTH/I	CL	3,207,382	24,509	46,649	2,197				
00000	AA-0057096	10/01/2005	JRD Life Insurance Company	SYC	OTH/I	CL	226,659,403	1,807,890	1,668,715	1,022,739				
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC	OTH/G	CL	12,767	25	253					
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC	OTH/I	CL	1,618	3	76					
00000	AA-0052115	08/01/2009	La Vida Reinsurance Company, Ltd.	TCA	OTH/G	CL				(311)				
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	TCA	OTH/G	CL	73,511	524	3,145	(110)				
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC	OTH/I	CL	1,164	8	36					
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC	OTH/I	CL	1,165	8	36					
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA	OTH/I	CL	1,912		508	(1)				
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA	OTH/G	CL	1,949,418	20,586	35,450	1,070				
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC	OTH/I	CL	883,195	4,617	17,341	(2,839)				
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC	OTH/I	CL	1,660,496	8,474	26,337	(2,517)				
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.	SYC	OTH/G	CL								
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA	OTH/I	CL	225,485	1,346	4,326	(575)				
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC	OTH/I	CL	3,492	24	110					
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA	OTH/I	CL	4,486,135	64,370	68,813	44,139				
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA	OTH/I	CL	406,898	1,156	7,177	(823)				
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC	OTH/I	CL	1,618	3	76					
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC	OTH/I	CL	1,100,998	5,645	16,931	(1,664)				
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC	OTH/I	CL	1,164	8	36					
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA	OTH/I	CL	498,463	4,013	8,092	120				
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC	OTH/I	CL	3,520,294	44,786	74,016	5,944				
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA	OTH/G	CL	3,117,245	54,014	50,414	30,269				
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA	OTH/G	CL			10					

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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-0054810	07/01/2004	SDBS Reinsurance Limited	TCA	OTH/I	CL	780,928	14,526	22,496	3,360				
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA	OTH/G	CL				192,131				
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA	OTH/G	CL				576,377				
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA	OTH/I	CL	1,389		135,895	(31,717)				
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	SYC	OTH/I	CL	923,015	6,428	15,815	(1,304)				
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC	OTH/G	CL			1					
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA	OTH/I	CL	23,363,188	346,874	376,449	222,160				
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	TCA	OTH/G	CL	17,034,680	206,783	236,098	89,412				
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE	OTH/G	CL	78,171,219	1,911,553	1,736,064	937,478				
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA	OTH/G	CL			230	(848)				
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA	OTH/I	CL				6,948				
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA	OTH/G	CL	18,618	38	440	(542)				
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA	OTH/G	CL		115,040	200,138	(938)				
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU	OTH/I	CL	38,874,480	215,442	459,531	(55,102)				
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA	OTH/I	CL	11,542,774	151,501	166,603	94,228				
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	TCA	OTH/G	CL	4,952	8	240	(6)				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							779,310,122	9,667,770	10,077,061	5,756,883				
2199999. Total General Account - Unauthorized Non-Affiliates							779,310,122	9,667,770	10,077,061	5,756,883				
2299999. Total General Account Unauthorized							779,310,122	9,667,770	10,077,061	5,756,883				
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							22,124,373,688	198,407,895	206,682,664	78,021,401				
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)							21,345,063,566	188,740,125	196,605,603	72,264,518				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							779,310,122	9,667,770	10,077,061	5,756,883				
9999999 - Totals							22,124,373,688	198,407,895	206,682,664	78,021,401				

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	8,716						
39152	59-2048400	01/01/2000	American Healthcare Indemnity Company	DE	QA/G	OH	(610)						
37273	39-1338397	01/01/2019	AXIS INSURANCE COMPANY	IL	QA/G	SLEL	19,935,355						
26921	22-2005057	10/01/2020	Everest Reinsurance Company	NJ	QA/G	SLEL	1,507,139						
11054	43-1898350	06/01/2009	Maiden Reinsurance North America, Inc.	MO	QA/G	SLEL	21,498						
10219	23-1641984	07/01/1999	QBE Reinsurance Corporation	PA	QA/G	OH	1,340,837						
10357	52-1952955	10/01/2017	Renaissance Reinsurance U.S. Inc.	NY	QA/G	OH	420,973						
93572	43-1235868	06/01/2019	RGA Reinsurance Company	MO	QA/G	OH	19,754,402						
82627	06-0839705	01/01/1999	Swiss Re Life & Health America	CT	QA/G	OH	7,470						
19453	13-5616275	01/01/2017	Transatlantic Reinsurance Company	NY	QA/G	SLEL	10,455,515						
21113	13-5459190	01/01/2006	United States Fire Insurance Company	DE	QA/G	SLEL	6,748,393						
66265	04-1630650	12/01/1984	MONARCH LIFE INSURANCE COMPANY	MA	QA/I	LTDI	83,767	13,293	1,315,416				
0899999. General Account - Authorized U.S. Non-Affiliates							60,283,455	13,293	1,315,416				
00000	AA-1126033	04/01/2010	Lloyds 0033	GBR	QA/G	SLEL	65,274						
00000	AA-1126457	04/01/2010	Lloyds 0457	GBR	QA/G	SLEL	22,169						
00000	AA-1126510	04/01/2010	Lloyds 0510	GBR	QA/G	SLEL	185,982						
00000	AA-1127200	04/01/2013	Lloyds 1200	GBR	QA/G	SLEL	13,547						
00000	AA-1127206	04/01/2010	Lloyds 1206	GBR	QA/G	SLEL	24,940						
00000	AA-1127209	07/01/1998	Lloyds 1209	GBR	QA/G	SLEL	(35)						
00000	AA-1120096	01/01/2021	Lloyds 1880	GBR	QA/G	SLEL	28,141						
00000	AA-1120064	01/01/2021	Lloyds 1919	GBR	QA/G	SLEL	78,170						
00000	AA-1120084	01/01/2021	Lloyds 1955	GBR	QA/G	SLEL	12,507						
00000	AA-1128001	04/01/2010	Lloyds 2001	GBR	QA/G	SLEL	30,790						
00000	AA-1120104	04/01/2012	Lloyds 2012	GBR	QA/G	SLEL	66,290						
00000	AA-1128987	04/01/2010	Lloyds 2987	GBR	QA/G	SLEL	(3,468)						
00000	AA-1120113	07/01/2019	Lloyds 3334	GBR	QA/G	SLEL	90,335						
00000	AA-1120055	04/01/2010	Lloyds 3623	GBR	QA/G	SLEL	32,945						
00000	AA-1126005	01/01/2021	Lloyds 4000	GBR	QA/G	SLEL	93,804						
00000	AA-1120075	09/01/2009	Lloyds 4020	GBR	QA/G	SLEL	73,417						
00000	AA-1126004	04/01/2010	Lloyds 4444	GBR	QA/G	SLEL	201,715						
00000	AA-1126006	09/01/2009	Lloyds 4472	GBR	QA/G	SLEL	65,274						
00000	AA-1128010	01/01/2021	Lloyds 4608	GBR	QA/G	SLEL	62,536						
00000	AA-1126003	09/01/2009	Lloyds 5000	GBR	QA/G	SLEL	45,260						
0999999. General Account - Authorized Non-U.S. Non-Affiliates							1,189,593						
1099999. Total General Account - Authorized Non-Affiliates							61,473,048	13,293	1,315,416				
1199999. Total General Account Authorized							61,473,048	13,293	1,315,416				
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	846,109						
15754	47-3168565	04/01/2019	Midlands Casualty Insurance Company, Inc.	HI	QA/G	SLEL	3,467,845						
85677	73-0989114	11/01/2014	Life Assurance Company, Inc.	OK	OTH/G	CAH	(411)	1,360					
99538	74-2118806	10/01/1981	SWBC Life	TX	OTH/G	CAH	865,206	897,013					
1999999. General Account - Unauthorized U.S. Non-Affiliates							5,178,749	898,373					
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	TCA	OTH/I	CAH	737,521		240,230				
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	TCA	OTH/G	CAH	62,262	84,129					
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	TCA	OTH/I	CAH	4,646	47,881	4,905				
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	KNA	OTH/I	CAH	1,952						
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	KNA	OTH/G	CAH	9,150						
00000	AA-3614126	10/01/1999	Brent Brown Reinsurance	KNA	OTH/I	CAH	4,375						
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	TCA	OTH/I	CAH	595,884	1,217,317	127,669				
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	TCA	OTH/G	CAH	(13)	887					

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-6900184	01/01/2011	Carolina Performance, Ltd.	SYC	OTH/I	CAH	190		965				
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	KNA	OTH/G	CAH	19,806	55,829	25,831				
00000	AA-3610393	01/01/2000	Dakota Reinsurance	KNA	OTH/I	CAH	15,748						
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	TCA	OTH/I	CAH	7,629		1,074				
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	TCA	OTH/I	CAH	7,629		1,074				
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	TCA	OTH/I	CAH	7,629		1,074				
00000	AA-6900071	08/01/2008	DG Auto Company, Ltd.	SYC	OTH/G	CAH	(209)						
00000	AA-3614203	08/01/2002	Dixie Preference Reinsurance Limited	KNA	OTH/I	CAH	116						
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	TCA	OTH/I	CAH	12,659		4,842				
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	TCA	OTH/G	CAH	42,013		1,225				
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	KNA	OTH/I	CAH	881						
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	SYC	OTH/I	CAH	4,099	32,356					
00000	AA-3770239	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	CYM	OTH/G	CAH	17,564		8,460				
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	TCA	OTH/I	CAH	7,629		1,074				
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	SYC	OTH/G	CAH	(9,278)	10,556					
00000	AA-6900277	08/09/2012	FEHN Performance Limited	SYC	OTH/I	CAH	2,467						
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	SYC	OTH/I	CAH	190		965				
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	TCA	OTH/I	CAH	4,313						
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	TCA	OTH/G	CAH	10,004						
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	TCA	OTH/I	CAH	82,708	175,184	35,018				
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	KNA	OTH/I	CAH	2,621						
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	KNA	OTH/I	CAH	27,301						
00000	AA-0057096	10/01/2005	JRD Life Insurance Company	SYC	OTH/I	CAH	1,222,122	1,321,838	82,861				
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	SYC	OTH/G	CAH	1,014						
00000	AA-6900292	01/01/2015	Kramerica Limited	SYC	OTH/I	CAH	267						
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	TCA	OTH/G	CAH	1,828						
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	SYC	OTH/I	CAH	63		321				
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	SYC	OTH/I	CAH	63		322				
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited	TCA	OTH/I	CAH	1,830						
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	TCA	OTH/G	CAH	10,231		12,781				
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	SYC	OTH/I	CAH	7,486						
00000	AA-6900195	05/01/2013	MJJJT5 Limited	SYC	OTH/I	CAH	12,899						
00000	AA-6900050	08/01/2008	MMJ Automotive, Ltd.	SYC	OTH/G	CAH	(24)						
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	KNA	OTH/I	CAH	2,622						
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	SYC	OTH/I	CAH	190		965				
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	TCA	OTH/I	CAH	72,434		10,649				
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	TCA	OTH/I	CAH	9,555		441				
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	SYC	OTH/I	CAH	267						
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	SYC	OTH/I	CAH	8,239						
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	SYC	OTH/I	CAH	63		321				
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	TCA	OTH/I	CAH	1,615						
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	SYC	OTH/I	CAH	(6,272)	22,987	11,369				
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	KNA	OTH/G	CAH	33,230		14,060				
00000	AA-0052118	08/01/2009	Schoemaker, Ezzell Insurance Reinsurance Company, Ltd.	TCA	OTH/G	CAH	125						
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	TCA	OTH/I	CAH	14,424		8,293				
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	TCA	OTH/G	CAH	275,261		54,081				
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	TCA	OTH/G	CAH	825,854		162,243				
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.	TCA	OTH/I	CAH	225,698						
00000	AA-6900040	08/01/2008	ST Auto Group Co., Ltd.	SYC	OTH/G	CAH	(101)						
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	TCA	OTH/I	CAH	312,167	347,534	46,679				
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	CHE	OTH/G	CAH	334,255	560,344	138,679				
00000	AA-0053381	10/01/2012	Symi Insurance, Ltd.	TCA	OTH/G	CAH	(81)						
00000	AA-0051319	07/01/1999	The Security Reinsurance Company	KNA	OTH/I	CAH	21,524						
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	TCA	OTH/G	CAH	699						
00000	AA-0052492	08/01/2006	Topanga Reinsurance	KNA	OTH/G	CAH	(2,939)	27,818	700				
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	BMU	OTH/I	CAH	(49,055)	406,696	14,822				

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-3610399	06/01/2000	Vine Reinsurance Company Limited	KNA	OTH/I	CAH	130,005		20,893				
00000	98-1284040	10/01/2016	ELMC PIC, Ltd.	CYM	QA/G	SLEL	4,820,281						
00000	AA-1780034	07/01/1998	European Specialty Group	IRL	QA/G	OH	(232)						
00000	AA-3190829	01/01/2000	Max Re	BMU	QA/G	OH	232,826						
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							10,199,919	4,311,356	1,034,886				
2199999. Total General Account - Unauthorized Non-Affiliates							15,378,668	5,209,729	1,034,886				
2299999. Total General Account Unauthorized							15,378,668	5,209,729	1,034,886				
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							76,851,716	5,223,022	2,350,302				
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)							65,462,204	911,666	1,315,416				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							11,389,512	4,311,356	1,034,886				
9999999 - Totals							76,851,716	5,223,022	2,350,302				

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					
85677	73-0989114	11/01/2014	Life Assurance Company, Inc.	477	15	675	1,167					24,627		1,167
0899999. General Account - Life and Annuity U.S. Non-Affiliates				477	15	675	1,167		XXX			24,627		1,167
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	2,087,285	65,957	47,323	2,200,565					1,531,810		1,531,810
00000	AA-6900199	03/01/2012	ARC Family Limited	6,430	351	28,124	34,905					46,271		34,905
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.	86,940	1,506		88,446					149,728	13,054	88,446
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	56,935	5,387	99,292	161,614					1,777,941		161,614
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited	3,907	98		4,005					3,903	62	3,965
00000	AA-6900164	09/01/2010	Baker Performance Investments, Ltd.	947	68	7,475	8,490					382,366		8,490
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited	28,504	858		29,362						740	740
00000	AA-0052626	01/01/2020	Branco Reinsurance	237,823	6,463		244,286					189,628	10,810	200,438
00000	AA-3614126	10/01/1999	Brent Brown Reinsurance	1,010	72	5,706	6,788					22,398		6,788
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	1,581,634	150,833		1,732,467					8,233,137	85,413	1,732,467
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.	1,132	75	7,539	8,746					285,819		8,746
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	24	1	435	460							
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	63,204	2,630	69,858	135,692					290,509		135,692
00000	AA-3610393	01/01/2000	Dakota Reinsurance	12,410	389	5,648	18,447					27,638		18,447
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	21,376	863	11,665	33,904					39,413		33,904
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	21,376	863	11,665	33,904					39,242		33,904
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	21,376	863	11,665	33,904					39,200		33,904
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	12,804	686	1,250	14,740					26,397		14,740
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	32,760	1,755	19,783	54,298					292,842		54,298
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited	1,252	60	8,413	9,725							
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.	21,323	640	9,291	31,254					60,993		31,254
00000	AA-3770239	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	1,992	131		2,123				35,488			2,123
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	21,376	863	11,665	33,904					40,376		33,904
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.	35,624	2,083		37,707				194,372			37,707
00000	AA-0055364	08/01/2012	Falcon One Limited	6,424	348	28,161	34,933					82,879		34,933
00000	AA-6900277	08/09/2012	FEHN Performance Limited	6,215	450	1,625	8,290					191,674		8,290
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	24	1	434	459							
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit	20,273	737	71,210	92,220					520,207		92,220
00000	AA-0051290	08/01/2009	Haas Reinsurance Company	1,050	125		1,175					760,344	235	1,175
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	194,447	5,176		199,623					562,075	382	199,623
00000	AA-6900145	08/01/2008	J and R Reinsurance	68,345	1,124	36,558	106,027							
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited	1,346	86	2,580	4,012					31,414		4,012
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited	24,509	1,219	8,387	34,115					45,626		34,115
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	1,807,890	120,860		1,928,750					4,360,539	37,155	1,928,750
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.	25	5		30					26,065	14	30
00000	AA-6900292	01/01/2015	Kramerica Limited	3	1		4					1,929	3	4
00000	AA-0053983	12/01/2012	Lakeway Reinsurance Company, Ltd.	524			524					92,962	164	524
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	8			8						13	8
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	8			8						3	3
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited		1	219	220					14,919		220
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	20,586	741	24,957	46,284					469,398		46,284
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited	4,617	336	20,970	25,923					61,766		25,923
00000	AA-6900195	05/01/2013	MJJJT5 Limited	8,474	631	15,039	24,144					227,425		24,144
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited	1,346	86	2,580	4,012					13,295		4,012
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	24	1		25						38	25
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	64,370	1,705		66,075					48,179	3,861	52,040
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	1,156	155	10,189	11,500							
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.	3	1		4					3,168	3	4
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.	5,645	418	5,380	11,443					49,449		11,443
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	8		167	175					70		70

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.	4,013	189	66,707	70,909							
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	44,786	1,338	20,076	66,200					677,717		66,200
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	54,014	1,185	32,175	87,374					59,383		59,383
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	14,526	297	19,308	34,131					339,855		34,131
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.		20,066		20,066					21,928	2,452	20,066
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.		60,197		60,197					55,604	7,348	60,197
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.									14	9	
00000	AA-6900203	03/01/2011	Spring Creek 45 Limited	6,428	351	15,084	21,863					32,235		21,863
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	346,874	8,877		355,751					1,198,545	1,439	355,751
00000	AA-0051852	08/01/2009	SW Reinsurance Company, Ltd.	206,783	6,474	24,308	237,565					588,666		237,565
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	1,911,553	122,601		2,034,154	2,191,067	0006					2,034,154
00000	AA-0051319	07/01/1999	The Security Reinsurance Company		579	222	801					2,629		801
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.	38	7	43	88					62,119		88
00000	AA-0052492	08/01/2006	Topanga Reinsurance	115,040	2,796		117,836				173,277			117,836
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	215,442	45,090	92,727	353,259	1,230,679	0005					353,259
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	151,501	24,931	292,487	468,919					112,641		112,641
00000	AA-0054335	07/01/2009	WFI Reinsurance Company, Ltd.	8	2	68	78					78,976		78
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				9,667,770	672,682	1,148,458	11,488,910	3,421,746	XXX		403,137	24,273,306	163,198	10,150,151
1099999. Total General Account - Life and Annuity Non-Affiliates				9,668,247	672,697	1,149,133	11,490,077	3,421,746	XXX		403,137	24,297,933	163,198	10,151,318
1199999. Total General Account Life and Annuity				9,668,247	672,697	1,149,133	11,490,077	3,421,746	XXX		403,137	24,297,933	163,198	10,151,318
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					
85677	73-0989114	11/01/2014	Life Assurance Company, Inc.		58	80	138					2,912		138
1999999. General Account - Accident and Health U.S. Non-Affiliates					58	80	138		XXX			2,912		138
00000	AA-0056069	12/01/2014	Apex Life Reinsurance Limited	240,230	150,150	8,580	398,960					277,720		277,720
00000	AA-0052285	10/01/2016	Automotive Development Group Reinsurance, Ltd.		6,153		6,153					10,416	908	6,153
00000	AA-0054186	07/01/2009	Auto-Tex Reinsurance Company, Ltd.	4,905	3,155	12,840	20,900					229,919		20,900
00000	AA-3614168	03/01/2001	Avalon Reinsurance Limited		259		259					253	4	257
00000	AA-3610059	06/17/1996	Bergstrom Reinsurance Company Limited		731		731						18	18
00000	AA-3614126	10/01/1999	Brent Brown Reinsurance		122	641	763					2,516		763
00000	AA-0052791	01/01/1987	Cameron-TX Life Reinsurance Company, Ltd.	127,669	91,574		219,243					1,041,899	10,809	219,243
00000	AA-0054498	02/01/2012	Caribbean Reinsurance Co., Ltd.		53	333	386					12,617		386
00000	AA-6900184	01/01/2011	Carolina Performance, Ltd.	965	315	21,973	23,253							
00000	AA-3610450	06/01/2005	Connemara Reinsurance Limited	25,831	6,860	34,689	67,380					144,256		67,380
00000	AA-3610393	01/01/2000	Dakota Reinsurance		1,449	639	2,088					3,129		2,088
00000	AA-0055269	01/01/2017	DeMontrond Automotive Reinsurance Limited	1,074	892	1,031	2,997					3,484		2,997
00000	AA-0055353	01/01/2017	DeMontrond Texas City Reinsurance Limited	1,074	892	1,031	2,997					3,469		2,997
00000	AA-0055179	01/01/2017	DeMontrond Warranty Reinsurance Limited	1,074	892	1,031	2,997					3,466		2,997
00000	AA-0054486	11/01/2005	Don K Family Reinsurance	4,842	2,135	646	7,623					13,654		7,623
00000	AA-0051587	08/01/2009	Don McGill Life Insurance Company, Ltd.	1,225	4,147	3,079	8,451					45,573		8,451
00000	AA-3610438	10/01/2004	DPR Reinsurance Limited		40	255	295							
00000	AA-6900201	01/01/2012	ELP Performance, Ltd.		982	415	1,397					2,727		1,397
00000	AA-3770239	07/16/2009	Emerald Bay Reinsurance Ltd., SPC	8,460	1,673		10,133				169,346			10,133
00000	AA-0056647	01/01/2017	Employees Reinsurance Limited	1,074	892	1,031	2,997					3,569		2,997
00000	AA-6900063	07/01/2008	Enterprise Financial Performance Co., Ltd.		1,895		1,895				9,770			1,895
00000	AA-6900277	08/09/2012	FEHN Performance Limited		167	41	208					4,800		208
00000	AA-6900186	01/01/2011	Genesis Performance, Ltd.	965	315	21,931	23,211							
00000	AA-0054606	03/01/2002	GRF Reinsurance Limited-Credit		583	1,976	2,559					14,433		2,559
00000	AA-0051290	08/01/2009	Haas Reinsurance Company		175		175					113,282	35	175
00000	AA-0051249	01/01/2016	ICBA Reinsurance Company, Ltd.	35,018	16,314		51,332					144,533	98	51,332
00000	AA-3610466	01/01/2007	Jim & Brooke Reinsurance Limited		175	315	490					3,836		490
00000	AA-3614392	05/01/2013	JLH Reinsurance Limited		1,720	561	2,281					3,050		2,281
00000	AA-0057096	10/01/2015	JRD Life Insurance Company	82,861	59,002		141,863					320,726	2,733	141,863
00000	AA-6900136	04/01/2012	JT & M Investments, Ltd.		10		10					8,493	4	10

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
00000	AA-6900292	01/01/2015	Kramerica Limited		2		2					1,170	2	2
00000	AA-6900183	01/01/2011	LB Ventures I, Ltd.	321	105		426						652	426
00000	AA-6900182	01/01/2011	LB Ventures II, Ltd.	322	105		427						141	141
00000	AA-0050290	02/13/2012	M & K Reinsurance Limited		1	234	235					15,941		235
00000	AA-0051590	08/01/2009	Magnolia Reinsurance Company, Ltd.	12,781	1,105	16,250	30,136					305,633		30,136
00000	AA-6900202	04/01/2012	Millwood & Rockler Limited		285	1,205	1,490					3,549		1,490
00000	AA-6900195	05/01/2013	MJJJT5 Limited		912	1,506	2,418					22,781		2,418
00000	AA-3610467	01/01/2007	NWS Reinsurance Limited		175	315	490					1,624		490
00000	AA-6900193	01/01/2011	Oakmont Performance, Ltd.	965	315		1,280						1,921	1,280
00000	AA-0054626	11/01/2005	Papillion Reinsurance Co., Ltd.	10,649	6,041		16,690					12,169	975	13,144
00000	AA-0054422	11/01/2005	Paragon Reinsurance Company, Ltd.	441	210	5,062	5,713							
00000	AA-6900293	01/01/2015	Penmarch Ventures, Ltd.		2		2					1,922	2	2
00000	AA-6900294	08/01/2015	Red Door Products, Ltd.		608	539	1,147					4,959		1,147
00000	AA-6900196	01/01/2011	Revelation Performance, Ltd.	321	105	8,410	8,836					3,552		3,552
00000	AA-0057490	04/01/2017	Role X Reinsurance Company, Ltd.		161	2,556	2,717							
00000	AA-6900165	01/01/2011	Ryan CMJ Limited	11,369	2,447	6,014	19,830					203,006		19,830
00000	AA-3614171	01/01/2001	S+J Reinsurance Limited	14,060	5,944	11,660	31,664					21,521		21,521
00000	AA-0054810	07/01/2004	SDBS Reinsurance Limited	8,293	2,004	13,413	23,710					236,084		23,710
00000	AA-0056698	09/01/2015	Silver Wings Reinsurance Company, Ltd.	54,081	31,349		85,430					93,357	10,441	85,430
00000	AA-0055837	07/01/2014	Soaring Eagles Reinsurance Company, Ltd.	162,243	94,047		256,290					236,736	31,284	256,290
00000	AA-0055880	01/01/2014	Southco Reinsurance, Ltd.		433		433					11,860	7,262	433
00000	AA-0054395	11/01/2005	Summit Reinsurance Co., Ltd.	46,679	26,767		73,446					247,443	297	73,446
00000	AA-1461000	01/01/2008	Swiss Life Ltd.	138,679	55,291		193,970	208,933	0006					193,970
00000	AA-0051319	07/01/1999	The Security Reinsurance Company		1,794	686	2,480					8,146		2,480
00000	AA-0050973	08/01/2009	Toomey Reinsurance Company, Ltd.		6	6	12					8,793		12
00000	AA-0052492	08/01/2006	Topanga Reinsurance	700	1,917		2,617				3,848			2,617
00000	AA-3190984	08/21/2008	TRICOR Reinsurance Company, Ltd.	14,822	21,023	12,758	48,603	169,321	0005					48,603
00000	AA-3610399	06/01/2000	Vine Reinsurance Company Limited	20,893	15,093	59,656	95,642					22,974		22,974
00000	AA-1120330	01/01/1999	AIOI Insurance Company of Europe LTD		30,076		30,076	82,419	0001					30,076
00000	AA-3160075	01/01/1999	Bank of Montreal Ins.		22,557		22,557							
00000	98-1284040	10/01/2016	ELMC PIC, Ltd.		2,963,400		2,963,400			1,445,095				1,445,095
00000	AA-1780034	07/01/1998	European Specialty Group		4,887,345		4,887,345				679,379			679,379
13918	27-3175443	01/01/2011	Express Reinsurance Company		334,852	21,828	356,680					291,044		291,044
00000	AA-3770280	01/01/2015	Greenlight Reinsurance, Ltd.					100,000	0004					
00000	AA-1126582	04/01/2010	Lloyds 0582		220,495		220,495				3,512			3,512
00000	AA-1126861	07/01/1998	Lloyds 0861		302,848		302,848				5,537			5,537
00000	AA-3190829	01/01/2000	Max Re		9,918,026		9,918,026							
00000	AA-1780070	07/01/1999	QBE Reinsurance (Europe) Ltd.		321,002		321,002	2,431,072	0003					321,002
00000	AA-3770522	01/01/1999	Royal Bank of Canada Ins.		37,595		37,595	113,000	0002					37,595
00000	AA-3160052	01/01/1999	Scotia Insurance		26,316		26,316							
00000	AA-1560375	01/01/2000	Wellington		1,100,562		1,100,562							
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				1,034,886	20,787,043	275,136	22,097,065	3,104,745	XXX	1,445,095	871,392	4,166,084	67,586	4,454,332
2199999. Total General Account - Accident and Health Non-Affiliates				1,034,886	20,787,101	275,216	22,097,203	3,104,745	XXX	1,445,095	871,392	4,168,996	67,586	4,454,470
2299999. Total General Account Accident and Health				1,034,886	20,787,101	275,216	22,097,203	3,104,745	XXX	1,445,095	871,392	4,168,996	67,586	4,454,470
2399999. Total General Account				10,703,133	21,459,798	1,424,349	33,587,280	6,526,491	XXX	1,445,095	1,274,529	28,466,929	230,784	14,605,788
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)				477	73	755	1,305		XXX			27,539		1,305
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				10,702,656	21,459,725	1,423,594	33,585,975	6,526,491	XXX	1,445,095	1,274,529	28,439,390	230,784	14,604,483
9999999 - Totals				10,703,133	21,459,798	1,424,349	33,587,280	6,526,491	XXX	1,445,095	1,274,529	28,466,929	230,784	14,605,788

(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
0001	1		Citibank N.A., New York, NY	82,419
0002	1		Royal Bank of Canada	113,000
0003	1		Citibank, N.A., Tampa, FL	2,431,072
0004	1		Citibank Europe Plc	100,000
0005	1	026002574	Barclays Bank PLC	1,400,000
0006	1	026009179	Credit Suisse	2,400,000

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 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	154,873	171,312	185,341	213,153	201,239
2.	Commissions and reinsurance expense allowances	22,792	23,584	27,938	35,569	34,718
3.	Contract claims	159,150	185,642	168,076	192,971	171,005
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	(1,375)	(10,252)	(6,987)	786	
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	14,550	14,606	15,322	19,518	16,204
9.	Aggregate reserves for life and accident and health contracts	205,981	215,349	225,626	232,613	233,400
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	112,859	117,203	109,398	132,446	123,480
12.	Amounts recoverable on reinsurance	21,156	24,531	18,779	10,026	4,561
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	2,327	1,873	1,730	3,652	
16.	Unauthorized reinsurance offset	18,981	18,550	21,064	23,441	24,453
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	1,275	2,184	2,698	2,913	3,927
19.	Letters of credit (L)	6,526	6,526	8,644	8,270	5,173
20.	Trust agreements (T)	1,445	2,705	2,705	2,705	
21.	Other (O)	28,467	29,051	20,617	25,877	1,933
	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)	21,999,458,460		21,999,458,460
2.	Reinsurance (Line 16)	27,578,833	(27,578,833)	
3.	Premiums and considerations (Line 15)	152,869,458	14,550,014	167,419,472
4.	Net credit for ceded reinsurance	XXX	313,016,244	313,016,244
5.	All other admitted assets (balance)	328,071,192		328,071,192
6.	Total assets excluding Separate Accounts (Line 26)	22,507,977,943	299,987,425	22,807,965,368
7.	Separate Account assets (Line 27)	1,320,703,393		1,320,703,393
8.	Total assets (Line 28)	23,828,681,336	299,987,425	24,128,668,761
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	16,373,205,095	206,110,289	16,579,315,384
10.	Liability for deposit-type contracts (Line 3)	457,166,322		457,166,322
11.	Claim reserves (Line 4)	207,013,480	112,858,628	319,872,108
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,722,395		1,722,395
13.	Premium & annuity considerations received in advance (Line 8)	1,646,332		1,646,332
14.	Other contract liabilities (Line 9)	9,318,516		9,318,516
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	18,981,492	(18,981,492)	
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)	1,449,411,421		1,449,411,421
20.	Total liabilities excluding Separate Accounts (Line 26)	18,518,465,053	299,987,425	18,818,452,478
21.	Separate Account liabilities (Line 27)	1,320,703,393		1,320,703,393
22.	Total liabilities (Line 28)	19,839,168,446	299,987,425	20,139,155,871
23.	Capital & surplus (Line 38)	3,989,512,890	XXX	3,989,512,890
24.	Total liabilities, capital & surplus (Line 39)	23,828,681,336	299,987,425	24,128,668,761
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	206,110,289		
26.	Claim reserves	112,858,628		
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	27,578,833		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	346,547,750		
34.	Premiums and considerations	14,550,014		
35.	Reinsurance in unauthorized companies	18,981,492		
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	33,531,506		
41.	Total net credit for ceded reinsurance	313,016,244		

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	9,328,999	27,731,924	651,981		37,712,904	413,176
2.	Alaska AK	L	662,455	2,597,329	7,804		3,267,588	198,083
3.	Arizona AZ	L	15,778,021	42,064,610	106,382		57,949,013	360,727
4.	Arkansas AR	L	11,479,815	14,232,324	65,442		25,777,581	
5.	California CA	L	101,822,382	250,321,901	794,146		352,938,429	7,115,905
6.	Colorado CO	L	17,398,754	10,099,751	178,457		27,676,962	121,490
7.	Connecticut CT	L	3,030,692	34,931,737	18,350		37,980,779	548,491
8.	Delaware DE	L	4,171,374	7,225,636	294		11,397,304	
9.	District of Columbia DC	L	1,749,277	786,843	308		2,536,428	300,530
10.	Florida FL	L	51,176,759	112,398,206	257,254		163,832,219	3,065,349
11.	Georgia GA	L	22,139,984	41,721,416	478,180		64,339,580	614,541
12.	Hawaii HI	L	8,655,989	5,831,642	10,375		14,498,006	349,309
13.	Idaho ID	L	2,652,871	12,321,274	264,424		15,238,569	100,000
14.	Illinois IL	L	18,821,676	68,751,267	397,107		87,970,050	613,550
15.	Indiana IN	L	5,997,355	31,483,545	96,125		37,577,025	536,985
16.	Iowa IA	L	6,416,116	19,853,572	346,468		26,616,156	437,424
17.	Kansas KS	L	4,913,283	9,537,071	494,514		14,944,868	562,863
18.	Kentucky KY	L	5,533,717	12,791,913	771,146		19,096,776	563,669
19.	Louisiana LA	L	19,469,933	27,082,571	1,211,429		47,763,933	180,822
20.	Maine ME	L	1,645,273	5,219,450			6,864,723	100,000
21.	Maryland MD	L	11,027,914	23,691,011	59,635		34,778,560	1,220,356
22.	Massachusetts MA	L	6,514,814	50,470,455	312,874		57,298,143	420,165
23.	Michigan MI	L	12,617,818	56,238,027	151,246		69,007,091	2,468,072
24.	Minnesota MN	L	38,122,623	24,882,716	285,880		63,291,219	218,489
25.	Mississippi MS	L	8,471,130	12,203,059	799,413		21,473,602	533,159
26.	Missouri MO	L	14,823,201	21,523,900	2,167,305		38,514,406	251,888
27.	Montana MT	L	858,023	4,004,412	116,502		4,978,937	
28.	Nebraska NE	L	1,930,052	4,689,930	8,925		6,628,907	198,517
29.	Nevada NV	L	11,640,905	18,031,845	23,207		29,695,957	356,499
30.	New Hampshire NH	L	2,009,110	26,995,831	1,281		29,006,222	200,000
31.	New Jersey NJ	L	15,225,856	155,696,331	18,360		170,940,547	1,313,958
32.	New Mexico NM	L	17,997,207	4,500,877	368,580		22,866,664	4,500
33.	New York NY	N	4,807,494	1,803,184	19,488		6,630,166	
34.	North Carolina NC	L	13,611,543	50,645,791	93,035		64,350,369	570,615
35.	North Dakota ND	L	1,157,896	3,651,668	79,348		4,888,912	539,978
36.	Ohio OH	L	14,614,143	113,539,286	159,666		128,313,095	1,454,006
37.	Oklahoma OK	L	12,943,604	14,959,703	277,959		28,181,266	
38.	Oregon OR	L	4,813,679	16,009,889	58,321		20,881,889	48,940
39.	Pennsylvania PA	L	12,904,186	83,360,041	66,487		96,330,714	2,035,019
40.	Rhode Island RI	L	1,261,689	7,342,314	185		8,604,188	105,724
41.	South Carolina SC	L	12,143,028	24,492,355	263,132		36,898,515	164,250
42.	South Dakota SD	L	2,330,648	4,201,619	28,245		6,560,512	1,187,047
43.	Tennessee TN	L	16,007,294	38,219,331	1,142,120		55,368,745	281,365
44.	Texas TX	L	204,690,558	86,658,531	16,139,625		307,488,714	5,239,448
45.	Utah UT	L	13,748,258	33,169,757	134,398		47,052,413	564,908
46.	Vermont VT	L	1,456,859	3,883,280			5,340,139	480,720
47.	Virginia VA	L	9,289,828	31,669,156	36,648		40,995,632	604,380
48.	Washington WA	L	9,708,589	34,249,863	64,477		44,022,929	303,773
49.	West Virginia WV	L	3,400,588	7,718,163	23,243		11,141,994	236,440
50.	Wisconsin WI	L	7,507,844	25,590,646	236,448		33,334,938	827,260
51.	Wyoming WY	L	1,464,622	1,023,636	8,838		2,497,096	
52.	American Samoa AS	L	75,890				75,890	
53.	Guam GU	L	1,370,870	10,750	158,921		1,540,541	
54.	Puerto Rico PR	L	20,862,740	56,395,111	10,939		77,268,790	132,587
55.	U.S. Virgin Islands VI	N	6,327				6,327	
56.	Northern Mariana Islands MP	L	99,334		41,501		140,835	
57.	Canada CAN	N	249,202	583,064	772		833,038	
58.	Aggregate Other Alien OT	XXX	244,797	12,600	446		257,843	
59.	Subtotal	XXX	824,854,888	1,779,102,114	29,507,636		2,633,464,638	38,144,977
90.	Reporting entity contributions for employee benefits plans	XXX	2,575,046		525,297		3,100,343	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,822,705				1,822,705	
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	5,312,011		29,900		5,341,911	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	834,564,650	1,779,102,114	30,062,833		2,643,729,597	38,144,977
96.	Plus reinsurance assumed	XXX	5,030,703		75,966,196		80,996,899	
97	Totals (All Business)	XXX	839,595,353	1,779,102,114	106,029,029		2,724,726,496	38,144,977
98.	Less reinsurance ceded	XXX	78,091,729		76,837,199		154,928,928	
99.	Totals (All Business) less Reinsurance Ceded	XXX	761,503,624	1,779,102,114	(c) 29,191,830		2,569,797,568	38,144,977
	DETAILS OF WRITE-INS							
58001.	USA Overseas Military	XXX	177,932	600			178,532	
58002.	MEX Mexico	XXX	17,402		446		17,848	
58003.	GBR United Kingdom	XXX	11,574				11,574	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	37,889	12,000			49,889	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	244,797	12,600	446		257,843	
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

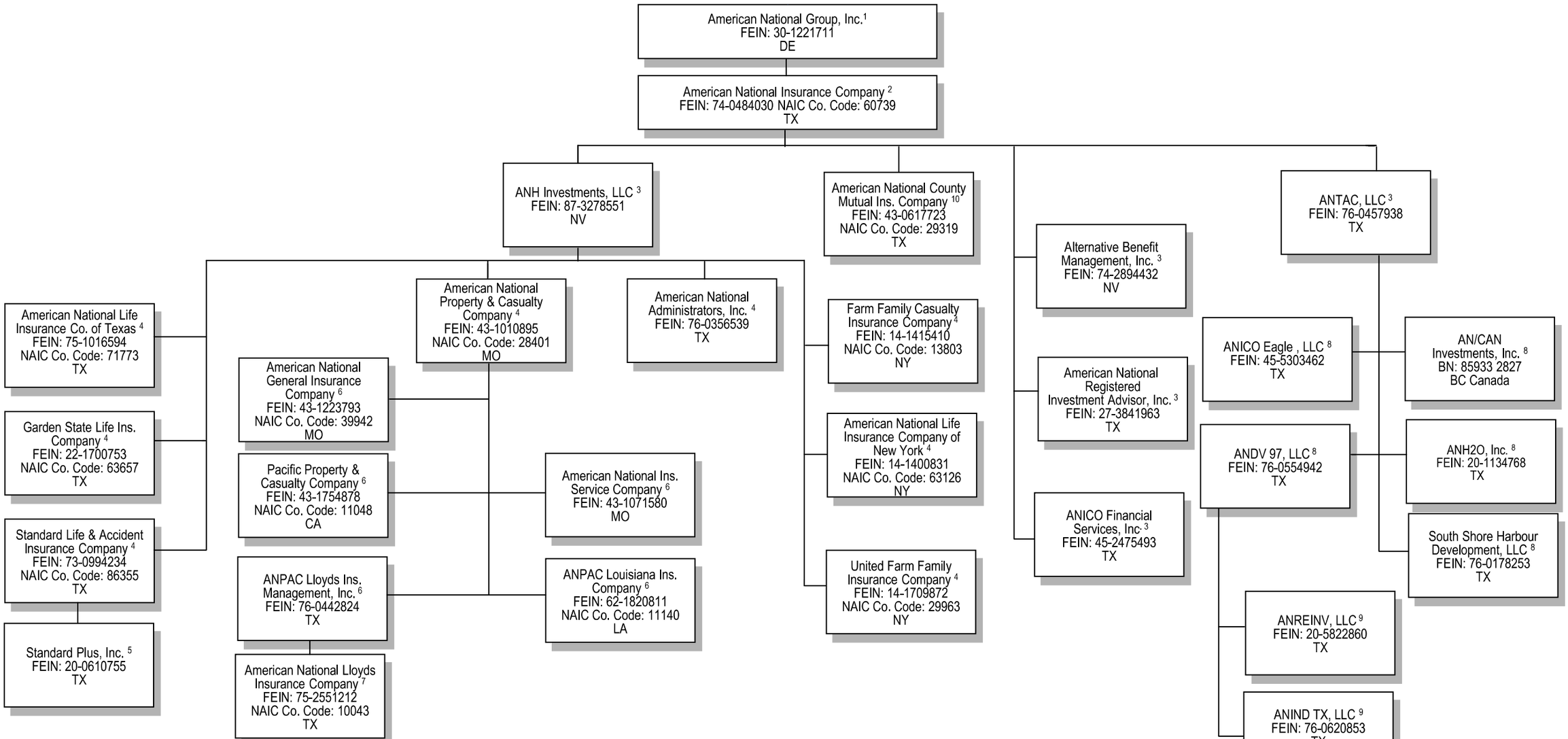
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

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	9,328,999	27,731,924	4,107		413,176	37,478,206
2. Alaska	AK	662,455	2,597,329	218		198,083	3,458,085
3. Arizona	AZ	15,778,021	42,064,610	636		360,727	58,203,994
4. Arkansas	AR	11,479,815	14,232,324	2,286			25,714,425
5. California	CA	101,822,382	250,321,901	9,288		7,115,905	359,269,476
6. Colorado	CO	17,398,754	10,099,751	427		121,490	27,620,422
7. Connecticut	CT	3,030,692	34,931,737	760		548,491	38,511,680
8. Delaware	DE	4,171,374	7,225,636	39			11,397,049
9. District of Columbia	DC	1,749,277	786,843			300,530	2,836,650
10. Florida	FL	51,176,759	112,398,206	4,713		3,065,349	166,645,027
11. Georgia	GA	22,139,984	41,721,416	15		614,541	64,475,956
12. Hawaii	HI	8,655,989	5,831,642	2,641		349,309	14,839,581
13. Idaho	ID	2,652,871	12,321,274	5,218		100,000	15,079,363
14. Illinois	IL	18,821,676	68,751,267	2,878		613,550	88,189,371
15. Indiana	IN	5,997,355	31,483,545	1,119		536,985	38,019,004
16. Iowa	IA	6,416,116	19,853,572	2,072		437,424	26,709,184
17. Kansas	KS	4,913,283	9,537,071			562,863	15,013,217
18. Kentucky	KY	5,533,717	12,791,913	2,502		563,669	18,891,801
19. Louisiana	LA	19,469,933	27,082,571	5,700		180,822	46,739,026
20. Maine	ME	1,645,273	5,219,450			100,000	6,964,723
21. Maryland	MD	11,027,914	23,691,011			1,220,356	35,939,281
22. Massachusetts	MA	6,514,814	50,470,455	265		420,165	57,405,699
23. Michigan	MI	12,617,818	56,238,027	776		2,468,072	71,324,693
24. Minnesota	MN	38,122,623	24,882,716	4,233		218,489	63,228,061
25. Mississippi	MS	8,471,130	12,203,059	224		533,159	21,207,572
26. Missouri	MO	14,823,201	21,523,900	3,359		251,888	36,602,348
27. Montana	MT	858,023	4,004,412				4,862,435
28. Nebraska	NE	1,930,052	4,689,930			198,517	6,818,499
29. Nevada	NV	11,640,905	18,031,845	5,124		356,499	30,034,373
30. New Hampshire	NH	2,009,110	26,995,831	1,282		200,000	29,206,223
31. New Jersey	NJ	15,225,856	155,696,331	2,464		1,313,958	172,238,609
32. New Mexico	NM	17,997,207	4,500,877	5,708		4,500	22,508,292
33. New York	NY	4,807,494	1,803,184	16,310			6,626,988
34. North Carolina	NC	13,611,543	50,645,791	245		570,615	64,828,194
35. North Dakota	ND	1,157,896	3,651,668			539,978	5,349,542
36. Ohio	OH	14,614,143	113,539,286	1,752		1,454,006	129,609,187
37. Oklahoma	OK	12,943,604	14,959,703	559			27,903,866
38. Oregon	OR	4,813,679	16,009,889			48,940	20,872,508
39. Pennsylvania	PA	12,904,186	83,360,041	4,431		2,035,019	98,303,677
40. Rhode Island	RI	1,261,689	7,342,314			105,724	8,709,727
41. South Carolina	SC	12,143,028	24,492,355	4,326		164,250	36,803,959
42. South Dakota	SD	2,330,648	4,201,619			1,187,047	7,719,314
43. Tennessee	TN	16,007,294	38,219,331	6,475		281,365	54,514,465
44. Texas	TX	204,690,558	86,658,531	12,800		5,239,448	296,601,337
45. Utah	UT	13,748,258	33,169,757	2,189		564,908	47,485,112
46. Vermont	VT	1,456,859	3,883,280			480,720	5,820,859
47. Virginia	VA	9,289,828	31,669,156	2,105		604,380	41,565,469
48. Washington	WA	9,708,589	34,249,863	742		303,773	44,262,967
49. West Virginia	WV	3,400,588	7,718,163			236,440	11,355,191
50. Wisconsin	WI	7,507,844	25,590,646	20,092		827,260	33,945,842
51. Wyoming	WY	1,464,622	1,023,636				2,488,258
52. American Samoa	AS	75,890					75,890
53. Guam	GU	1,370,870	10,750				1,381,620
54. Puerto Rico	PR	20,862,740	56,395,111			132,587	77,390,438
55. U.S. Virgin Islands	VI	6,327					6,327
56. Northern Mariana Islands	MP	99,334					99,334
57. Canada	CAN	249,202	583,064				832,266
58. Aggregate Other Alien	OT	244,797	12,600				257,397
59. Total		824,854,888	1,779,102,114	140,080		38,144,977	2,642,242,059

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

PART 1 - ORGANIZATIONAL CHART



(1) 22.75% owned by The Moody Foundation and 37.00% 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 ANH Investments, LLC.
(5) 100.0% owned by Standard Life and Accident Insurance Company.
(6) 100.0% owned by American National Property and Casualty Company.
(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? (Yes/No)	16 *
0408	American National Financial Group	60739	74-0484030	1343722	0		American National Insurance Company	TX	RE	American National Group, Inc.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	86355	73-0994234	0	0		Standard Life and Accident Insurance Company	TX	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	63657	22-1700753	0	0		Garden State Life Insurance Company	TX	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	63126	14-1400831	0	0		American National Life Insurance Company of New York	NY	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	13803	14-1415410	0	0		Farm Family Casualty Insurance Company	NY	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	29963	14-1709872	0	0		United Farm Family Insurance Company	NY	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	28401	43-1010895	1343946	0		American National Property and Casualty Company	MO	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	YES	
0408	American National Financial Group	39942	43-1223793	0	0		American National General Insurance Company	MO	DS	American National Property and Casualty Company	Ownership	100.000	American National Group, Inc.	NO	
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.	NO	
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.	NO	
0408	American National Financial Group	11048	43-1754878	0	0		Pacific Property and Casualty Company	CA	DS	American National Property and Casualty Company	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	11140	62-1820811	0	0		ANPAC Louisiana Insurance Company	LA	DS	American National Property and Casualty Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	30-1221711	0	1801075	NASDAQ	American National Group, Inc.	DE	UDP	Libbie S. Moody Trust	Ownership	37.000	Libbie S. Moody Trust	NO	
		00000	30-1221711	0	1801075	NASDAQ	American National Group, Inc.	DE	UDP	The Moody Foundation	Ownership	22.750	The Moody Foundation	NO	
		00000	87-3278551	0	0		ANH Investments, LLC.	NV	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0457938	0	0		ANTAC, LLC	TX	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	27-3841963	0	1518195		American National Registered Investment Advisor, Inc.	TX	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	74-2894432	0	0		Alternative Benefit Management, Inc.	NV	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	45-2475493	0	0		ANICO Financial Services, Inc.	TX	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0356539	0	0		American National Administrators, Inc.	TX	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
		00000	43-1071580	0	0		American National Insurance Service Company	MO	DS	American National Property and Casualty Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0442824	0	0		ANPAC Lloyds Insurance Management, Inc.	TX	DS	American National Property and Casualty Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0620853	0	0		ANIND TX, LLC	TX	DS	ANDV 97, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	20-5822860	0	0		ANREINV, LLC	TX	DS	ANDV 97, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0554942	0	0		ANDV 97, LLC	TX	DS	ANTAC, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	45-5303462	0	0		ANICO Eagle, LLC	TX	DS	ANTAC, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	85-9332827	0	0		AN/CAN Investments, Inc.	CAN	DS	ANTAC, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	20-1134768	0	0		ANH2O, Inc.	TX	DS	ANTAC, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0178253	0	0		South Shore Harbour Development, LLC	TX	DS	ANTAC, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	20-0610755	0	0		Standard Plus, Inc.	TX	DS	Standard Life and Accident Insurance Company	Ownership	100.000	American National Group, Inc.	NO	

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	845,250,000			24,194,000	197,451,000	69,432,000		3,294,000	1,139,621,000	(153,019,000)
00000	87-3278551	ANH Investments, LLC	(919,500,000)			(24,048,000)	(261,900,000)				(1,205,448,000)	
71773	75-1016594	American National Life Insurance Company of Texas					(25,345,000)				(25,345,000)	438,000
86355	73-0994234	Standard Life and Accident Insurance Company	(10,000,000)				(6,229,000)				(16,229,000)	978,000
63657	22-1700753	Garden State Life Insurance Company	(5,000,000)				(7,999,000)				(12,999,000)	119,000
00000	74-0457938	ANTAC, LLC	21,875,000	(5,780,000)		(12,000)	(14,328,000)				1,755,000	
00000	74-2894432	Alternative Benefit Management Inc.				(2,000)	(8,377,000)				(8,379,000)	
00000	76-0554942	ANDV97, LLC	(875,000)	1,500,000							625,000	
00000	45-5303462	ANICO Eagle, LLC	(20,600,000)	4,100,000			(15,000)				(16,515,000)	
28401	43-1010895	American National Property and Casualty Company	(35,000,000)	(30,000,000)			(105,695,000)	(43,642,000)			(214,337,000)	115,992,000
39942	43-1223793	American National General Insurance Company					(16,609,000)	(1,199,000)			(17,808,000)	234,000
00000	43-1071580	American National Insurance Service Company					(526,000)				(526,000)	
10043	75-2551212	American National Lloyds Insurance Company				(2,000)	13,512,000	(5,184,000)			8,326,000	5,866,000
11048	43-1754878	Pacific Property and Casualty Company					(22,314,000)				(22,314,000)	
63126	14-1400831	American National Life Insurance Company of New York				(6,000)	(8,340,000)	(1,615,000)			(9,961,000)	734,000
00000	45-2475493	ANICO Financial Services, Inc.					61,000				61,000	
00000	76-0356539	American National Administrators, Inc.	(500,000)				(12,830,000)				(13,330,000)	
00000	76-0620853	ANIND TX, LLC					(123,000)				(123,000)	
00000	85-9332827	ANCAN Investments Inc.	(400,000)	180,000							(220,000)	
00000	76-0178253	South Shore Harbour Development, LLC					(483,000)				(483,000)	
11140	62-1820811	ANPAC Louisiana Insurance Company		30,000,000		(1,000)	(19,095,000)	(589,000)		(18,000)	10,297,000	2,312,000
29319	43-0617723	American National County Mutual Insurance Company				(3,000)	(1,937,000)	(17,203,000)		(501,000)	(19,644,000)	26,346,000
13803	14-1415410	Farm Family Casualty Insurance Company	(30,000,000)				(61,277,000)		*		(91,277,000)	(38,180,000)
29963	14-1709872	United Farm Family Insurance Company				(120,000)	(23,249,000)		*	(2,775,000)	(26,144,000)	38,180,000
00000	20-0610755	Standard Plus, Inc.					(59,000)				(59,000)	
00000	20-1134768	ANH2O, Inc.										
00000	20-5822860	ANREINV										
00000	30-1221711	Americn National Group, Inc.	155,000,000				385,813,000				540,813,000	
00000	27-3841963	American National Registered Investment Advisor	(250,000)				(107,000)				(357,000)	
9999999 Control Totals									XXX			

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

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
American National Insurance Company	American National Group, Inc.	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
American National Insurance Company	American National Group, Inc.	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
American National Life Insurance Company of Texas	ANH Investments, LLC.	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
American National Life Insurance Company of Texas	ANH Investments, LLC.	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
Standard Life and Accident Insurance Company	ANH Investments, LLC.	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
Standard Life and Accident Insurance Company	ANH Investments, LLC.	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
Garden State Life Insurance Company	ANH Investments, LLC.	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
Garden State Life Insurance Company	ANH Investments, LLC.	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
American National Life Insurance Company of New York	ANH Investments, LLC.	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
American National Life Insurance Company of New York	ANH Investments, LLC.	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
Farm Family Casualty Insurance Company	ANH Investments, LLC.	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
Farm Family Casualty Insurance Company	ANH Investments, LLC.	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
United Farm Family Insurance Company	ANH Investments, LLC.	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
United Farm Family Insurance Company	ANH Investments, LLC.	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
American National Property and Casualty Company	ANH Investments, LLC.	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
American National Property and Casualty Company	ANH Investments, LLC.	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
American National General Insurance Company	American National Property and Casualty Company	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
American National General Insurance Company	American National Property and Casualty Company	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
American National County Mutual Insurance Company	N/A		NO	Libbie S. Moody Trust	American National Financial Group		NO
American National County Mutual Insurance Company	N/A		NO	The Moody Foundation	American National Financial Group		NO
American National Lloyds Insurance Company	N/A		NO	Libbie S. Moody Trust	American National Financial Group		NO
American National Lloyds Insurance Company	N/A		NO	The Moody Foundation	American National Financial Group		NO
Pacific Property and Casualty Company	American National Property and Casualty Company	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
Pacific Property and Casualty Company	American National Property and Casualty Company	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO
ANPAC Louisiana Insurance Company	American National Property and Casualty Company	100.000	NO	Libbie S. Moody Trust	American National Financial Group	37.000	NO
ANPAC Louisiana Insurance Company	American National Property and Casualty Company	100.000	NO	The Moody Foundation	American National Financial Group	22.750	NO

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 Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 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	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	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
14.	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
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	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
17.	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
18.	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
19.	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
20.	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
21.	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
22.	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
23.	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
24.	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
25.	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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	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
27.	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
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	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
32.	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
33.	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
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
36.	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
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
38.	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
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	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
41.	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
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	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:

10. SIS Stockholder Information Supplement [Document Identifier 420]



12. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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



27. 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]



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



42. 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.	MGU Fee Income	578,606		578,606	584,121
2505.	Overfunded Pension	167,586,771	167,586,771		
2506.	Debit Suspense	17,807,326	17,807,326		
2507.	Prepaid Expense	14,703,937	14,703,937		
2508.	Miscellaneous Nonadmitted Assets	723,014	723,014		
2509.	Advances	394,140	394,140		
2510.	Receivable from parent for issuance of capital stock				4,999,990
2597.	Summary of remaining write-ins for Line 25 from overflow page	201,793,794	201,215,188	578,606	5,584,111

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Miscellaneous investment liabilities	4,732,158	4,222,619
2505.	Retiree benefit reserve	3,879,253	4,290,328
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,611,411	8,512,947

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Group Reinsurance Fee Income	652,653	3,614,263
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	652,653	3,614,263

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Change in unearned restricted stock		253,320
5305.	Prior year correction to post-retirement benefits	(7,953,000)	
5306.	Prior year correction to life reserves	(8,027,457)	
5397.	Summary of remaining write-ins for Line 53 from overflow page	(15,980,457)	253,320

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	1,150,949	1,640,316	489,367
2505.	Miscellaneous nonadmitted assets	723,014	723,014	
2506.	Advances	394,140	23,398	(370,742)
2507.	Disallowed IMR		923,940	923,940
2508.	CapCo Tax Recoverable		525,892	525,892
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,268,103	3,836,560	1,568,457

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.	ITA Italy	XXX	8,330				8,330	
58005.	DEU Germany	XXX	6,977	6,000			12,977	
58006.	SGP Singapore	XXX	5,580				5,580	
58007.	BEL Belgium	XXX	3,545				3,545	
58008.	AUS Australia	XXX	2,548				2,548	
58009.	NLD Netherlands	XXX	2,360				2,360	
58010.	ESP Spain	XXX	1,383				1,383	
58011.	PHL Philippines	XXX	1,301				1,301	
58012.	LUX Luxembourg	XXX	1,200				1,200	
58013.	JPN Japan	XXX	1,178				1,178	
58014.	THA Thailand	XXX	828				828	
58015.	TWN Taiwan	XXX	663				663	
58016.	POL Poland	XXX	643				643	
58017.	IRL Ireland	XXX	541				541	
58018.	SCO Scotland	XXX	385				385	
58019.	DNK Denmark	XXX	197				197	
58020.	CHL Chile	XXX	155				155	
58021.	ABW Aruba	XXX	75				75	
58022.	CHE Switzerland	XXX		6,000			6,000	
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	37,889	12,000			49,889	

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	652,653					652,653			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	652,653					652,653			

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	76,799,387	0.349	76,799,387		76,799,387	0.349
	1.02 All other governments	15,579,687	0.071	15,579,687		15,579,687	0.071
	1.03 U.S. states, territories and possessions, etc. guaranteed	36,423,614	0.165	36,423,614		36,423,614	0.166
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	98,069,255	0.445	98,069,255		98,069,255	0.446
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	255,535,713	1.160	255,535,713		255,535,713	1.162
	1.06 Industrial and miscellaneous	9,531,277,172	43.274	9,531,277,172		9,531,277,172	43.325
	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	101,101,134	0.459	101,101,134		101,101,134	0.460
	1.11 Total long-term bonds	10,114,785,962	45.923	10,114,785,962		10,114,785,962	45.977
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	36,356,307	0.165	36,356,307		36,356,307	0.165
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	36,356,307	0.165	36,356,307		36,356,307	0.165
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	13,152,442	0.060	13,152,442		13,152,442	0.060
	3.02 Industrial and miscellaneous Other (Unaffiliated)	1,579,455	0.007	1,579,455		1,579,455	0.007
	3.03 Parent, subsidiaries and affiliates Publicly traded	24,921,866	0.113				0.000
	3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
	3.05 Mutual funds	10,883,345	0.049	10,883,345		10,883,345	0.049
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	50,537,108	0.229	25,615,242		25,615,242	0.116
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	4,803,681,236	21.810	4,803,681,236		4,803,681,236	21.835
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	4,803,681,236	21.810	4,803,681,236		4,803,681,236	21.835
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	53,779,313	0.244	53,779,313		53,779,313	0.244
	5.02 Properties held for production of income	302,544,283	1.374	302,544,283		302,544,283	1.375
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate	356,323,596	1.618	356,323,596		356,323,596	1.620
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	62,139,869	0.282	62,139,869		62,139,869	0.282
	6.02 Cash equivalents (Schedule E, Part 2)	1,351,119,200	6.134	1,351,119,200		1,351,119,200	6.142
	6.03 Short-term investments (Schedule DA)	110,448,750	0.501	110,448,750		110,448,750	0.502
	6.04 Total cash, cash equivalents and short-term investments	1,523,707,819	6.918	1,523,707,819		1,523,707,819	6.926
7.	Contract loans	323,816,880	1.470	322,833,799		322,833,799	1.467
8.	Derivatives (Schedule DB)	251,356,313	1.141	251,356,313		251,356,313	1.143
9.	Other invested assets (Schedule BA)	4,499,818,221	20.430	4,499,818,221		4,499,818,221	20.454
10.	Receivables for securities	64,979,965	0.295	64,979,965		64,979,965	0.295
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	22,025,363,407	100.000	21,999,458,460		21,999,458,460	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		364,108,491
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)	25,512,888	25,512,888
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		(196,985)
5.	Deduct amounts received on disposals, Part 3, Column 15		14,292,656
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	18,417,622	
	8.2 Totals, Part 3, Column 9	390,520	18,808,142
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		356,323,596
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		356,323,596

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,844,481,610
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	432,902,282	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	385,967,136	818,869,418
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		(767,857)
7.	Deduct amounts received on disposals, Part 3, Column 15		870,026,358
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(11,124,423)
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)		4,803,681,236
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		4,803,681,236
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,803,681,236

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		851,453,908
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	179,263,481	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	476,833,820	656,097,301
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12	191,733	191,733
4.	Accrual of discount		3,200
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	3,228,984,106	
	5.2 Totals, Part 3, Column 9	(2,763)	3,228,981,343
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		230,911,464
8.	Deduct amortization of premium and depreciation		5,997,800
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)		4,499,818,221
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,499,818,221

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		12,995,494,923
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,652,198,564
3.	Accrual of discount		11,733,759
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(466,701)	
	4.2. Part 2, Section 1, Column 15	549,311	
	4.3. Part 2, Section 2, Column 13	18,397,098	
	4.4. Part 4, Column 11	(3,684,384,467)	(3,665,904,759)
5.	Total gain (loss) on disposals, Part 4, Column 19		4,568,151
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,797,561,627
7.	Deduct amortization of premium		31,023,171
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		
	9.2. Part 2, Section 1, Column 17	51,200	
	9.3. Part 2, Section 2, Column 14	12,467	
	9.4. Part 4, Column 13		63,667
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		32,237,205
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		10,201,679,377
12.	Deduct total nonadmitted amounts		24,921,866
13.	Statement value at end of current period (Line 11 minus Line 12)		10,176,757,511

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	76,799,387	77,323,286	79,576,512	77,075,923
Governments	2.	Canada	5,000,000	5,840,854	5,000,000	5,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	10,579,687	10,420,680	10,637,500	10,000,000
	4.	Totals	92,379,074	93,584,820	95,214,012	92,075,923
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	36,423,614	38,567,237	37,068,518	33,575,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	98,069,255	102,678,454	100,108,038	91,490,000
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	255,535,713	261,363,690	256,511,625	246,688,569
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	7,814,084,779	8,133,892,774	7,831,766,172	7,487,358,723
	9.	Canada	400,809,981	415,638,247	402,033,269	389,107,681
	10.	Other Countries	1,417,483,546	1,473,419,816	1,421,916,144	1,377,697,441
	11.	Totals	9,632,378,306	10,022,950,837	9,655,715,585	9,254,163,845
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	10,114,785,962	10,519,145,038	10,144,617,778	9,717,993,337
PREFERRED STOCKS	14.	United States	36,356,307	36,395,507	35,806,996	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	36,356,307	36,395,507	35,806,996	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	36,356,307	36,395,507	35,806,996	
COMMON STOCKS	20.	United States	22,580,440	22,580,440	19,278,436	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	3,034,802	3,034,802	565,061	
	23.	Totals	25,615,242	25,615,242	19,843,497	
Parent, Subsidiaries and Affiliates	24.	Totals	24,921,866	24,921,866	65,623,128	
	25.	Total Common Stocks	50,537,108	50,537,108	85,466,625	
	26.	Total Stocks	86,893,415	86,932,615	121,273,621	
	27.	Total Bonds and Stocks	10,201,679,377	10,606,077,653	10,265,891,399	

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	58,139,988	7,642,642	3,078,363	832,652	7,105,742	XXX	76,799,387	0.7	81,074,527	0.8	76,799,387	
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	58,139,988	7,642,642	3,078,363	832,652	7,105,742	XXX	76,799,387	0.7	81,074,527	0.8	76,799,387	
2. All Other Governments												
2.1 NAIC 1		5,000,000	10,579,687			XXX	15,579,687	0.1	14,995,477	0.1	15,579,687	
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		5,000,000	10,579,687			XXX	15,579,687	0.1	14,995,477	0.1	15,579,687	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	7,000,000	7,571,169	10,326,480	11,525,964		XXX	36,423,613	0.3	46,171,248	0.5	36,423,613	
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	7,000,000	7,571,169	10,326,480	11,525,964		XXX	36,423,613	0.3	46,171,248	0.5	36,423,613	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	6,677,942	26,852,615	46,550,992	17,987,705		XXX	98,069,254	0.9	105,184,044	1.0	98,069,254	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	6,677,942	26,852,615	46,550,992	17,987,705		XXX	98,069,254	0.9	105,184,044	1.0	98,069,254	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	28,583,467	59,144,828	34,205,538	67,875,666	12,306,713	XXX	202,116,212	1.9	277,272,920	2.8	202,116,212	
5.2 NAIC 2	77,791	352,681	571,277	52,417,750		XXX	53,419,499	0.5	2,250,001	0.0	53,419,499	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX			82,909	0.0		
5.7 Totals	28,661,258	59,497,509	34,776,815	120,293,416	12,306,713	XXX	255,535,711	2.4	279,605,830	2.8	255,535,711	

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	945,122,559	1,141,315,222	1,370,064,942	592,946,106	643,239,926	XXX	4,692,688,755	44.4	3,901,261,453	38.9	3,361,556,516	1,331,132,239
6.2 NAIC 2	452,763,981	2,049,667,915	1,629,614,680	364,393,994	546,061,281	XXX	5,042,501,851	47.7	5,009,289,915	50.0	4,084,890,121	957,611,730
6.3 NAIC 3	10,000,000	135,139,807	68,588,003	1,521,869		XXX	215,249,679	2.0	469,207,895	4.7	174,416,834	40,832,845
6.4 NAIC 4	4,993,724	5,326,554				XXX	10,320,278	0.1	14,444,464	0.1	10,184,747	135,531
6.5 NAIC 5			22,975,341			XXX	22,975,341	0.2	35,463,646	0.4		22,975,341
6.6 NAIC 6						XXX			353,563	0.0		
6.7 Totals	1,412,880,264	3,331,449,498	3,091,242,966	958,861,969	1,189,301,207	XXX	9,983,735,904	94.5	9,430,020,936	94.1	7,631,048,218	2,352,687,686
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		(10,156)	(1,939)			XXX	(12,095)	0.0				(12,095)
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4		3,450,349				XXX	3,450,349	0.0	7,139,515	0.1		3,450,349
10.5 NAIC 5	8,803,506	86,905,402	4,898,299			XXX	100,607,207	1.0	57,989,179	0.6		100,607,207
10.6 NAIC 6						XXX						
10.7 Totals	8,803,506	90,345,595	4,896,360			XXX	104,045,461	1.0	65,128,694	0.6		104,045,461

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) 1,045,523,956	1,247,516,320	1,474,804,063	691,168,093	662,652,381		5,121,664,813	48.5	XXX	XXX	3,790,544,669	1,331,120,144
11.2 NAIC 2	(d) 452,841,772	2,050,020,596	1,630,185,957	416,811,744	546,061,281		5,095,921,350	48.2	XXX	XXX	4,138,309,620	957,611,730
11.3 NAIC 3	(d) 10,000,000	135,139,807	68,588,003	1,521,869			215,249,679	2.0	XXX	XXX	174,416,834	40,832,845
11.4 NAIC 4	(d) 4,993,724	8,776,903					13,770,627	0.1	XXX	XXX	10,184,747	3,585,880
11.5 NAIC 5	(d) 8,803,506	86,905,402	27,873,640				(c) 123,582,548	1.2	XXX	XXX		123,582,548
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	1,522,162,958	3,528,359,028	3,201,451,663	1,109,501,706	1,208,713,662		(b) 10,570,189,017	100.0	XXX	XXX	8,113,455,870	2,456,733,147
11.8 Line 11.7 as a % of Col. 7	14.4	33.4	30.3	10.5	11.4		100.0	XXX	XXX	XXX	76.8	23.2
12. Total Bonds Prior Year												
12.1 NAIC 1	1,179,226,476	1,330,873,514	1,066,773,301	529,086,536	319,999,842		XXX	XXX	4,425,959,669	44.2	3,515,409,851	910,549,818
12.2 NAIC 2	373,155,726	2,427,947,717	1,785,153,604	281,713,737	143,569,132		XXX	XXX	5,011,539,916	50.0	4,117,071,147	894,468,769
12.3 NAIC 3	128,085,504	254,246,816	80,314,237	6,561,338			XXX	XXX	469,207,895	4.7	397,468,762	71,739,133
12.4 NAIC 4		21,328,325		255,654			XXX	XXX	21,583,979	0.2	14,444,464	7,139,515
12.5 NAIC 5	7,160,578	54,655,186	29,885,302	1,751,759			XXX	XXX	(c) 93,452,825	0.9	4,409,903	89,042,922
12.6 NAIC 6	82,909	353,563					XXX	XXX	(c) 436,472	0.0	436,319	153
12.7 Totals	1,687,711,193	4,089,405,121	2,962,126,444	819,369,024	463,568,974		XXX	XXX	(b) 10,022,180,756	100.0	8,049,240,446	1,972,940,310
12.8 Line 12.7 as a % of Col. 9	16.8	40.8	29.6	8.2	4.6		XXX	XXX	100.0	XXX	80.3	19.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	926,854,552	858,642,968	1,007,937,151	587,942,588	409,167,413		3,790,544,672	35.9	3,515,409,851	35.1	3,790,544,672	XXX
13.2 NAIC 2	316,725,880	1,747,949,075	1,255,329,441	337,373,898	480,931,326		4,138,309,620	39.2	4,117,071,147	41.1	4,138,309,620	XXX
13.3 NAIC 3	10,000,000	94,306,961	68,588,003	1,521,869			174,416,833	1.7	397,468,762	4.0	174,416,833	XXX
13.4 NAIC 4	4,993,724	5,191,022					10,184,746	0.1	14,444,464	0.1	10,184,746	XXX
13.5 NAIC 5									4,409,903	0.0		XXX
13.6 NAIC 6									436,319	0.0		XXX
13.7 Totals	1,258,574,156	2,706,090,026	2,331,854,595	926,838,355	890,098,739		8,113,455,871	76.8	8,049,240,446	80.3	8,113,455,871	XXX
13.8 Line 13.7 as a % of Col. 7	15.5	33.4	28.7	11.4	11.0		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	11.9	25.6	22.1	8.8	8.4		76.8	XXX	XXX	XXX	76.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	118,669,404	388,873,352	466,866,912	103,225,505	253,484,968		1,331,120,141	12.6	910,549,818	9.1	XXX	1,331,120,141
14.2 NAIC 2	136,115,892	302,071,521	374,856,516	79,437,846	65,129,955		957,611,730	9.1	894,468,769	8.9	XXX	957,611,730
14.3 NAIC 3		40,832,846					40,832,846	0.4	71,739,133	0.7	XXX	40,832,846
14.4 NAIC 4		3,585,881					3,585,881	0.0	7,139,515	0.1	XXX	3,585,881
14.5 NAIC 5	8,803,506	86,905,402	27,873,640				123,582,548	1.2	89,042,922	0.9	XXX	123,582,548
14.6 NAIC 6									153	0.0	XXX	
14.7 Totals	263,588,802	822,269,002	869,597,068	182,663,351	318,614,923		2,456,733,146	23.2	1,972,940,310	19.7	XXX	2,456,733,146
14.8 Line 14.7 as a % of Col. 7	10.7	33.5	35.4	7.4	13.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.5	7.8	8.2	1.7	3.0		23.2	XXX	XXX	XXX	XXX	23.2

(a) Includes $ 2,185,472,285 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 $ 452,458,754 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $ 2,944,302 ; 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	57,379,893	7,642,642	3,078,363			XXX	68,100,898	0.6	67,328,709	0.7	68,100,898	
1.02 Residential Mortgage-Backed Securities	760,095			832,652	7,105,742	XXX	8,698,489	0.1	13,745,818	0.1	8,698,489	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	58,139,988	7,642,642	3,078,363	832,652	7,105,742	XXX	76,799,387	0.7	81,074,527	0.8	76,799,387	
2. All Other Governments												
2.01 Issuer Obligations		5,000,000	10,579,687			XXX	15,579,687	0.1	14,995,477	0.1	15,579,687	
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		5,000,000	10,579,687			XXX	15,579,687	0.1	14,995,477	0.1	15,579,687	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	7,000,000	7,571,169	10,326,480	11,525,964		XXX	36,423,613	0.3	46,171,248	0.5	36,423,613	
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	7,000,000	7,571,169	10,326,480	11,525,964		XXX	36,423,613	0.3	46,171,248	0.5	36,423,613	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	6,677,942	26,852,615	46,550,992	17,987,705		XXX	98,069,254	0.9	105,184,044	1.0	98,069,254	
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	6,677,942	26,852,615	46,550,992	17,987,705		XXX	98,069,254	0.9	105,184,044	1.0	98,069,254	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	28,571,286	31,288,623	32,503,103	120,110,022	12,306,713	XXX	224,779,747	2.1	210,939,597	2.1	224,779,747	
5.02 Residential Mortgage-Backed Securities	89,971	28,208,886	2,273,712	183,395		XXX	30,755,964	0.3	68,666,233	0.7	30,755,964	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	28,661,257	59,497,509	34,776,815	120,293,417	12,306,713	XXX	255,535,711	2.4	279,605,830	2.8	255,535,711	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,409,326,240	3,298,024,675	3,091,242,966	911,751,925	1,008,827,743	XXX	9,719,173,549	91.9	9,290,907,728	92.7	7,512,046,978	2,207,126,571
6.02 Residential Mortgage-Backed Securities	3,554,024	7,625,000		44,717,302	162,982,301	XXX	218,878,627	2.1	46,275,745	0.5	119,001,239	99,877,388
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities		25,799,823		2,392,743	17,491,163	XXX	45,683,729	0.4	92,837,463	0.9		45,683,729
6.05 Totals	1,412,880,264	3,331,449,498	3,091,242,966	958,861,970	1,189,301,207	XXX	9,983,735,905	94.5	9,430,020,936	94.1	7,631,048,217	2,352,687,688
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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	8,803,506	90,345,594	4,896,360			XXX	104,045,460	1.0	65,128,694	0.6		104,045,460
10.03 Totals	8,803,506	90,345,594	4,896,360			XXX	104,045,460	1.0	65,128,694	0.6		104,045,460
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,508,955,361	3,376,379,724	3,194,281,591	1,061,375,616	1,021,134,456	XXX	10,162,126,748	96.1	XXX	XXX	7,955,000,177	2,207,126,571
11.02 Residential Mortgage-Backed Securities	4,404,090	35,833,886	2,273,712	45,733,349	170,088,043	XXX	258,333,080	2.4	XXX	XXX	158,455,692	99,877,388
11.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04 Other Loan-Backed and Structured Securities		25,799,823		2,392,743	17,491,163	XXX	45,683,729	0.4	XXX	XXX		45,683,729
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	8,803,506	90,345,594	4,896,360			XXX	104,045,460	1.0	XXX	XXX		104,045,460
11.08 Totals	1,522,162,957	3,528,359,027	3,201,451,663	1,109,501,708	1,208,713,662		10,570,189,017	100.0	XXX	XXX	8,113,455,869	2,456,733,148
11.09 Line 11.08 as a % of Col. 7	14.4	33.4	30.3	10.5	11.4		100.0	XXX	XXX	XXX	76.8	23.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,674,877,616	3,990,773,662	2,917,536,928	787,144,945	365,193,652	XXX	XXX	XXX	9,735,526,803	97.1	7,930,595,998	1,804,930,805
12.02 Residential Mortgage-Backed Securities	7,221,357	13,215,997	37,408,974	28,297,177	42,544,291	XXX	XXX	XXX	128,687,796	1.3	118,644,448	10,043,348
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04 Other Loan-Backed and Structured Securities		25,898,988	7,180,542	3,926,902	55,831,031	XXX	XXX	XXX	92,837,463	0.9		92,837,463
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	5,612,220	59,516,474				XXX	XXX	XXX	65,128,694	0.6		65,128,694
12.08 Totals	1,687,711,193	4,089,405,121	2,962,126,444	819,369,024	463,568,974		XXX	XXX	10,022,180,756	100.0	8,049,240,446	1,972,940,310
12.09 Line 12.08 as a % of Col. 9	16.8	40.8	29.6	8.2	4.6		XXX	XXX	100.0	XXX	80.3	19.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,254,170,066	2,670,256,140	2,329,580,883	881,105,006	819,888,083	XXX	7,955,000,178	75.3	7,930,595,998	79.1	7,955,000,178	XXX
13.02 Residential Mortgage-Backed Securities	4,404,091	35,833,886	2,273,712	45,733,349	70,210,656	XXX	158,455,694	1.5	118,644,448	1.2	158,455,694	XXX
13.03 Commercial Mortgage-Backed Securities						XXX						XXX
13.04 Other Loan-Backed and Structured Securities						XXX						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	1,258,574,157	2,706,090,026	2,331,854,595	926,838,355	890,098,739		8,113,455,872	76.8	8,049,240,446	80.3	8,113,455,872	XXX
13.09 Line 13.08 as a % of Col. 7	15.5	33.4	28.7	11.4	11.0		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	11.9	25.6	22.1	8.8	8.4		76.8	XXX	XXX	XXX	76.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	254,785,295	706,123,584	864,700,708	180,270,610	201,246,373	XXX	2,207,126,570	20.9	1,804,930,805	18.0	XXX	2,207,126,570
14.02 Residential Mortgage-Backed Securities	(1)				99,877,387	XXX	99,877,386	0.9	10,043,348	0.1	XXX	99,877,386
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities		25,799,823		2,392,743	17,491,163	XXX	45,683,729	0.4	92,837,463	0.9	XXX	45,683,729
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	8,803,506	90,345,594	4,896,360			XXX	104,045,460	1.0	65,128,694	0.6	XXX	104,045,460
14.08 Totals	263,588,800	822,269,001	869,597,068	182,663,353	318,614,923		2,456,733,145	23.2	1,972,940,310	19.7	XXX	2,456,733,145
14.09 Line 14.08 as a % of Col. 7	10.7	33.5	35.4	7.4	13.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.5	7.8	8.2	1.7	3.0		23.2	XXX	XXX	XXX	XXX	23.2

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	795,653	795,653			
2. Cost of short-term investments acquired	221,262,973	221,262,973			
3. Accrual of discount	896,997	896,997			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	112,506,873	112,506,873			
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)	110,448,750	110,448,750			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	110,448,750	110,448,750			

(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)		233,955,564
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	92,388,982	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		92,388,982
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	73,344,644	
	3.2 Section 2, Column 19	(68,864,476)	4,480,168
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		118,236,104
6.	Considerations received/(paid) on terminations, Section 2, Column 15		197,704,506
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)		251,356,313
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		251,356,313

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	251,356,313	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		251,356,313
4.	Part D, Section 1, Column 6	251,356,313	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	251,356,313	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		251,356,313
10.	Part D, Section 1, Column 9	251,356,313	
11.	Part D, Section 1, Column 10		
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 12		
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	921,194,131	736,783,871	184,286,303	123,957
2. Cost of cash equivalents acquired	23,979,758,993	10,688,112,396	13,291,646,597	
3. Accrual of discount	910,011	910,011		
4. Unrealized valuation increase (decrease)	(278)	(278)		
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	23,550,743,657	11,080,851,694	12,469,768,006	123,957
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)	1,351,119,200	344,954,306	1,006,164,894	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,351,119,200	344,954,306	1,006,164,894	

(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	67,104,527		42,398,127	42,398,127	1,622,282			(1,622,282)		2,527,232	3,585,806
PARKING LOT		GALVESTON	TX	12/01/1971	12/01/1971	84,893		25,004	25,004						1,489	2,115
PARKING LOT		GALVESTON	TX	02/01/1972	02/01/1972	89,329		58,670	58,670						3,494	4,962
PARKING LOT		GALVESTON	TX	12/01/1971	12/01/1971	140,352		140,352	140,352						8,359	11,870
PARKING LOT		GALVESTON	TX	12/01/1974	12/01/1974	50,872		32,614	32,614						1,942	2,758
PARKING LOT		GALVESTON	TX	08/01/1975	08/01/1975	124,581		75,426	75,426						4,492	6,379
PARKING LOT		GALVESTON	TX	12/01/1975	12/01/1975	39,125		25,000	25,000						1,489	2,114
LAND		GALVESTON	TX	12/01/1984	12/01/1984	93,829		93,829	93,829						5,588	7,936
PARKING LOT		GALVESTON	TX	05/01/1986	05/01/1986	365,063		107,367	107,367	4,700			(4,700)		6,394	9,080
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	231,747		122,241	122,241	3,744			(3,744)		7,280	10,339
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	64,013		36,498	36,498	941			(941)		2,366	3,087
PARKING LOT		GALVESTON	TX	03/01/1992	03/01/1992	99,874		49,136	49,136	1,735			(1,735)		4,246	4,156
PARKING LOT		GALVESTON	TX	09/01/1993	09/01/1993	242,905		121,080	121,080	4,403			(4,403)		7,211	10,240
OFFICE WAREHOUSE		GALVESTON	TX	11/01/1997	11/01/1997	1,237,080		438,188	438,188	26,786			(26,786)		26,096	37,060
PARKING LOT		GALVESTON	TX	07/01/1997	07/01/1997	25,591		25,591	25,591						1,524	2,164
OFFICE BUILDING		LEAGUE CITY	TX	04/01/2002	04/01/2002	18,190,038		9,996,200	9,996,200	757,809			(757,809)		595,315	845,425
OFFICE BUILDING		WHARTON	TX	12/01/1984	12/01/1984	193,153		33,990	33,990	4,292			(4,292)		2,024	2,875
0299999. Property occupied by the reporting entity - Administrative						88,376,972		53,779,313	53,779,313	2,426,692			(2,426,692)		3,206,541	4,548,366
0399999. Total Property occupied by the reporting entity						88,376,972		53,779,313	53,779,313	2,426,692			(2,426,692)		3,206,541	4,548,366
SHOPPING CENTER		BILOXI	MS	03/01/1967	07/23/2012	65,733,534		31,588,726	36,009,339	1,763,355			(1,763,355)		6,425,040	4,421,664
SHOPPING CENTER		KANSAS CITY	MO	03/01/1974	07/23/2012	11,761,747		6,717,737	25,686,435	395,188			(395,188)		1,619,035	190,973
RETAIL STORE		BALTIMORE	MD	11/01/1971	07/23/2012	83,763		50,500	3,728,810						216,000	1,593
HOTEL		LEAGUE CITY	TX	10/01/1988	09/14/2013	46,439,305		12,032,192	19,200,000	1,357,386			(1,357,386)		5,252,228	5,586,494
OFFICE BUILDING		SANTA CLARA	CA	12/01/1987	07/28/2012	21,219,892		10,288,749	30,387,474	846,610			(846,610)		2,183,762	492,972
COMMERCIAL		LEAGUE CITY	TX	12/01/1987	12/10/2012	1,352,473		206,488	1,076,122	19,124			(19,124)		142,783	131,052
OFFICE BUILDING		DENVER	CO	03/01/1988	07/23/2012	8,817,103		1,276,527	13,377,046	198,970			(198,970)		1,392,188	667,901
HEALTH CLUB		LEAGUE CITY	TX	10/01/1988	02/06/2013	21,435,994		8,848,675	9,538,316	632,372			(632,372)		3,279,623	3,352,946
OFFICE BUILDING		LEAGUE CITY	TX	12/01/1995	07/20/2012	12,389,305		3,756,398	16,528,286	451,402			(451,402)		923,946	1,699,406
OFFICE BUILDING		LEAGUE CITY	TX	12/01/1995	07/20/2012	10,942,087		3,270,656	17,816,182	455,923			(455,923)		853,775	1,494,989
OFFICE BUILDING		COSTA MESA	CA	06/01/1993	10/04/2012	12,743,195		5,940,164	18,445,490	331,942			(331,942)		2,008,940	974,674
OFFICE BUILDING		DALLAS	TX	09/30/2003	07/20/2012	31,212,037		13,489,022	25,972,305	1,501,508			(1,501,508)		5,467,953	4,200,430
OFFICE BUILDING		DUBLIN	OH	06/26/2009	11/16/2012	6,975,752		3,027,085	7,094,074	176,877			(176,877)		1,176,020	803,808
SHOPPING CENTER		SAN FRANCISCO	CA	12/31/2010	10/31/2012	25,271,692		18,628,739	52,907,210	948,631			(948,631)		4,374,453	1,424,380
SHOPPING CENTER		CONROE	TX	09/23/2013	09/23/2013	44,633,002		37,657,226	59,317,340	1,083,187			(1,083,187)		4,575,706	1,277,952
SHOPPING CENTER		LOGANVILLE	GA	10/08/2013	10/08/2013	30,191,297		24,283,373	31,401,050	786,995			(786,995)		2,544,833	818,068
OFFICE BUILDING		GREENWOOD VILLAGE	CO	11/20/2014	11/30/2014	19,599,685		14,834,027	12,174,338	699,185			(699,185)		1,967,183	1,306,044
LAND		BLOOMINGTON	IL	03/13/2015	11/21/2014	6,357,336		6,357,336	6,382,088						370,000	3,030
OFFICE BUILDING		DUBLIN	OH	03/17/2015	03/17/2015	8,515,103		6,178,202	9,939,847	471,683			(471,683)		1,635,201	1,154,313
OFFICE BUILDING		DAYTON	OH	04/28/2015	03/17/2015	15,402,861		11,743,743	15,826,387	896,860			(896,860)		2,168,448	1,417,587
OFFICE BUILDING		NAPLES	FL	07/31/2015	07/10/2015	25,378,190		21,362,743	23,021,376	663,797			(663,797)		2,374,624	1,025,056
OFFICE BUILDING		DENVER	CO	12/08/2015	12/29/2015	34,380,867		27,712,628	30,025,000	1,263,723			(1,263,723)		3,274,401	2,405,044
OFFICE BUILDING		LISLE	IL	08/02/2018	08/02/2018	5,350,336		3,183,142	10,000,000	181,134			(181,134)			207,798
OFFICE BUILDING		EAGAN	MN	09/30/2019	09/30/2019	4,100,000		3,873,665	4,550,000	100,593			(100,593)		32,455	657,319
OFFICE BUILDING		FARMINGTON HILLS	MI	05/11/2020	05/11/2020	5,177,720		4,958,459	8,600,000	150,767			(150,767)		515,658	642,179
OFFICE BUILDING		GROVE CITY	OH	12/29/2020	12/29/2020	17,536,736		16,952,513	17,530,000	539,283			(539,283)		1,308,093	261,575
OFFICE BUILDING		HOUSTON	TX	06/01/2021	06/01/2021	4,400,000		4,325,567	7,825,000	74,435			(74,435)		204,203	478,942
0499999. Properties held for the production of income						497,401,012		302,544,283	514,359,515	15,990,930			(15,990,930)		56,286,550	37,098,189
0699999 - Totals						585,777,984		356,323,596	568,138,828	18,417,622			(18,417,622)		59,493,091	41,646,555

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				15,648,795
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				1,217,871
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				175,910
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				532,259
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				182,215
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				71,627
OFFICE BUILDING	COSTA MESA	CA	06/01/1993	Various				80,476
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				330,940
OFFICE BUILDING	DUBLIN	OH	06/26/2009	Various				106,325
SHOPPING CENTER	SAN FRANCISCO	CA	12/31/2010	Various				72,675
SHOPPING CENTER	CONROE	TX	09/23/2013	Various				58,840
SHOPPING CENTER	LOGANVILLE	GA	10/08/2013	Various				66,046
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				133,208
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				296,880
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				298,532
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				51,850
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				138,976
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				1,040,634
OFFICE BUILDING	FARMINGTON HILLS	MI	05/11/2020	Various				608,827
0199999. Acquired by Purchase								21,112,888
OFFICE BUILDING	HOUSTON	TX	06/01/2021	Various				4,400,000
0299999. Acquired by Internal Transfer								4,400,000
0399999 - Totals								25,512,888

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	COSA MESA	CA	03/31/2021				148,478	61,041			(61,041)		87,437			(87,437)	(87,437)		
OFFICE BUILDING	STERLING	VA	03/31/2021				5,952,795	41,104			(41,104)		5,939,093	6,170,781		231,688	231,688	119,911	130,810
OFFICE BUILDING	DALLAS	TX	06/30/2021				86,967	71,271			(71,271)		15,696			(15,696)	(15,696)		
OFFICE BUILDING	DALLAS	TX	09/30/2021				194,951	48,738			(48,738)		146,213			(146,213)	(146,213)		
OFFICE BUILDING	FLORENCE	SC	09/30/2021				4,371,899	123,089			(123,089)		4,248,810	3,906,638		(342,172)	(342,172)	386,231	385,365
OFFICE BUILDING	SAN DIEGO	CA	07/30/2021				4,097,669	45,277			(45,277)		4,052,392	4,215,237		162,845	162,845		107,456
0199999. Property Disposed							14,852,759	390,520			(390,520)		14,489,641	14,292,656		(196,985)	(196,985)	506,142	623,631
0399999 - Totals							14,852,759	390,520			(390,520)		14,489,641	14,292,656		(196,985)	(196,985)	506,142	623,631

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
1770501		GREENVILLE	SC		10/30/2003	6.150	791,926		361				1,622,236	08/16/2012
1774501		BROADVIEW HEIGHTS	OH		12/15/2004	4.500	4,767,400		17,469				7,910,000	02/19/2004
1778501		SANTA CLARITA	CA		11/09/2005	4.500	3,589,013		1,038				7,610,000	11/18/2015
1778701		DAYTON	OH		11/21/2005	5.610	2,824,708		1,329				4,640,000	07/16/2013
1779301		HURST	TX		01/17/2006	4.500	1,901,946		2,758				2,615,000	09/16/2019
1781001		ROCHESTER	MI		09/28/2006	5.250	2,426,467		8,523				7,000,000	04/29/2014
1787001		ADDISON	IL		09/18/2008	5.000	8,300,000		30,556				14,400,000	07/21/2008
1790101		HUNTERSVILLE	NC		10/26/2009	3.750	13,681,715		6,058				22,060,000	12/03/2021
1790801		SANTA FE	NM		11/19/2009	4.500	16,195,962						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	6,250,000		17,628				43,500,000	07/10/2018
1792801		LAS VEGAS	NV		06/24/2010	4.500	3,302,207		4,511				8,200,000	02/18/2015
1796601		GRETNA	LA		01/25/2011	3.500	27,372,942		30,613				36,900,000	09/27/2010
1799401		COTTONWOOD HEIGHTS	UT		07/28/2011	3.750	2,467,659		818				3,270,000	06/15/2011
1801301		SEATAC	WA		08/18/2009	4.600	29,550,891		195,852				61,900,000	09/09/2015
1803001		CHICAGO	IL		02/28/2012	5.600	76,004		578				4,600,000	01/27/2012
1804501		NEW ALBANY	OH		07/24/2012	5.600	6,503,883		2,402				13,400,000	05/14/2012
1805001		MONTGOMERY	AL		09/10/2012	5.500	5,015,842		1,589				9,800,000	07/30/2012
1805101		SAVANNAH	GA		09/10/2012	5.500	8,243,088		2,612				15,400,000	07/18/2012
1805801		PONTIAC	MI		10/18/2012	5.500	829,939		414				4,000,000	09/19/2012
1805901		LA CANADA FLINTRIDGE	CA		10/23/2012	5.650	2,450,326		827				9,100,000	09/25/2012
1806701		KNOXVILLE	TN		11/14/2012	5.250	1,551,019		567				3,375,000	10/18/2012
1807601		SHILOH	IL		01/08/2013	5.000	2,743,923		1,006				6,800,000	10/31/2012
1807801		FENTON	MO		01/15/2013	3.950	8,818,364		6,572				20,000,000	12/14/2012
1808301		ROCHESTER HILLS	MI		02/26/2013	5.125	17,984,145		5,700				31,600,000	01/07/2013
1808401		PASADENA	TX	S	02/27/2013	4.500	6,478,656						16,025,000	03/23/2017
1808402		PASADENA	TX	S	07/24/2017	5.000	340,164		4,594				16,025,000	03/23/2017
1808801		SACRAMENTO	CA		04/10/2013	3.500	6,500,000		5,000				11,750,000	10/19/2021
1809901		HOUSTON	TX	S	06/26/2013	4.500	26,978,819		38,766				47,000,000	05/15/2013
1810501		LIMA	OH		07/25/2013	5.000	4,863,984		1,728				11,200,000	07/08/2013
1810701		FORT LAUDERDALE	FL		07/30/2013	5.250	3,828,299		974				10,000,000	06/18/2013
1811001		AUSTIN	TX		08/20/2013	4.500	72,769,868		17,218				99,400,000	08/08/2013
1811501		LAS VEGAS	NV		09/17/2013	4.650	7,148,919		2,223				14,100,000	07/30/2013
1811601		LOS ANGELES	CA		09/18/2013	4.950	7,999,011		13,280				13,900,000	08/14/2013
1812501		SAN LUIS OBISPO	CA		11/04/2013	5.000	12,990,786		3,829				23,000,000	10/19/2013
1813002		LAS VEGAS	NV		03/09/2021	8.000	2,575,000		12,875				58,400,000	10/22/2013
1813201		KNOXVILLE	TN		12/06/2013	5.000	23,261,887		6,748				42,000,000	10/15/2013
1813202		KNOXVILLE	TN		12/06/2013	5.200	1,668,969						42,000,000	10/15/2013
1813401		FRESNO	CA		12/09/2013	5.000	5,013,675		6,164				10,200,000	11/10/2017
1813501		ALPHARETTA	GA		12/09/2013	5.250	2,914,111		889				5,300,000	11/05/2013
1813601		NOVI	MI		12/12/2013	5.000	4,568,084		1,458				8,800,000	11/08/2013
1813901		GAITHERSBURG	MD	S	12/17/2013	4.950	10,188,961						19,200,000	12/05/2013
1814001		DELAWARE	OH		01/16/2014	5.400	4,028,315		2,317				10,750,000	12/09/2013
1814301		VALENCIA	CA		04/03/2014	5.000	9,112,877		15,189				17,850,000	11/25/2013
1814801		SALT LAKE CITY	UT		06/03/2014	5.000	5,568,578		1,607				9,740,000	05/14/2014
1814901		SAN ANTONIO	TX		06/04/2014	5.500	3,919,706		6,229				21,800,000	05/25/2017
1814902		SAN ANTONIO	TX		08/23/2017	5.500	1,708,782		2,716				21,800,000	05/25/2017
1815001		LOUISVILLE	KY		06/05/2014	5.500	4,532,547		2,483				12,500,000	05/05/2014
1815101		ST LOUIS	MO		06/10/2014	5.250	38,506,884						62,308,000	05/14/2014
1815301		RICHMOND	TX		06/25/2014	5.000	2,126,064						33,500,000	06/03/2014
1816301		CINCINNATI	OH		09/29/2014	4.125	9,649,872		26,671				15,000,000	08/06/2014
1816401		CHARLOTTE	NC		10/02/2014	5.000	9,526,854		2,845				17,400,000	09/01/2014
1816601		MIAMI	FL		11/19/2014	4.625	25,532,001		20,369				41,300,000	11/10/2014
1816701		NAPA	CA	S	11/19/2014	5.250	1,423,500						1,900,000	10/08/2014
1817101		LOGAN CITY	UT		12/09/2014	3.750	18,802,201		10,917				24,850,000	07/01/2021
1817201		ENGLEWOOD	CO		12/11/2014	4.375	11,460,344		6,928				17,600,000	12/05/2014
1817401		DULUTH	GA		12/16/2014	4.300	14,178,203		4,132				24,000,000	07/08/2014
1817801		JONESVILLE	SC		01/15/2015	4.250	27,270,776		20,887				41,700,000	12/01/2014
1817901		KNOXVILLE	TN		01/29/2015	4.375	3,224,851		1,064				6,220,000	01/05/2015
1818001		TERRE HAUTE	IN		02/05/2015	4.250	2,802,554		1,476				5,800,000	10/30/2014
1818101		RIVERTON	UT		02/10/2015	4.250	4,389,406		1,872				7,190,000	12/09/2014

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
1818301		HOUSTON	TX	S	02/24/2015	4.250	13,190,262		6,260				24,000,000	11/13/2014
1818302		HOUSTON	TX	S	02/24/2015	4.250	2,532,883						24,000,000	05/11/2017
1818303		HOUSTON	TX	S	04/13/2017	4.750	1,523,562		3,332				24,000,000	05/11/2017
1818501		RALEIGH	NC		03/16/2015	4.250	12,378,423		7,425				25,600,000	01/16/2015
1818601		LINTHICUM HEIGHTS	MD		04/01/2015	4.500	8,052,528		2,351				12,900,000	12/25/2014
1818901		FORT WORTH	TX		04/29/2015	4.500	6,707,591		1,993				16,370,000	10/09/2014
1819001		COLUMBUS	OH	S	11/08/2013	4.250	11,841,392		67,097				19,100,000	03/20/2015
1819002		COLUMBUS	OH	S	11/08/2013	5.250	431,997						19,100,000	03/20/2015
1819101		COLUMBUS	OH		11/08/2013	4.250	14,307,131		59,737				23,100,000	04/23/2015
1819102		COLUMBUS	OH		11/08/2013	5.250	531,639						23,100,000	04/23/2015
1819301		LIVERMORE	CA		05/21/2015	4.375	7,738,059		2,154				13,300,000	04/10/2015
1819401		THE WOODLANDS	TX		05/21/2015	4.500	2,288,223		743				6,500,000	03/24/2015
1819501		CONCORD	NC		05/26/2015	4.250	6,564,738		1,966				12,230,000	04/19/2015
1819801		HOUSTON	TX		06/18/2015	4.250	4,302,931		2,154				15,600,000	05/01/2015
1819901		AUSTIN	TX		06/19/2015	4.250	6,088,837		3,293				10,345,000	05/11/2015
1820001		CHARLESTON	IL		06/19/2015	4.000	3,497,025		1,139				6,650,000	04/13/2015
1820201		DALLAS	TX		06/24/2015	4.000	18,156,478		10,120				36,000,000	05/29/2015
1820301		DERBY	KS		06/24/2015	4.125	2,871,078		4,308				5,850,000	05/15/2015
1820501		DRAPER	UT		06/25/2015	4.000	19,225,357		11,104				28,400,000	05/06/2015
1820701		PARAMOUNT	CA		07/29/2015	4.250	12,409,480		3,999				30,200,000	06/16/2015
1821101		WARRENVILLE	IL		09/01/2015	4.250	21,961,608		7,919				36,400,000	07/23/2015
1821301		HOUSTON	TX		09/01/2015	4.375	53,885,515		29,967				125,200,000	08/20/2015
1821401		TALLAHASSEE	FL		09/02/2015	4.500	3,233,182		803				6,680,000	06/17/2015
1821801		BROOKPARK	OH		09/30/2015	4.500	8,575,609		6,926				16,950,000	06/16/2015
1821901		HOUSTON	TX		09/30/2015	4.500	6,055,816		1,909				12,307,167	06/09/2015
1822001		COLLEGE PARK	GA		09/30/2015	4.500	12,682,107		3,997				26,000,000	06/11/2015
1822101		COPPELL	TX		09/30/2015	4.500	11,323,190		8,963				19,450,000	06/18/2015
1822301		CORALVILLE	IA		10/08/2015	4.250	34,624,669		12,143				51,400,000	10/01/2015
1822501		GLENDALE	CA		10/19/2015	4.750	21,533,418		5,507				38,918,920	09/09/2015
1822701		COLUMBUS	OH		08/29/2013	4.500	26,520,437						40,000,000	07/19/2013
1822702		COLUMBUS	OH		08/29/2013	4.500	3,637,370						40,000,000	07/19/2013
1822901		TINLEY PARK	IL		10/18/2017	4.500	4,061,723		1,585				8,052,640	07/30/2015
1823001		HOUSTON	TX	S	11/18/2015	4.250	7,837,698		3,156				12,000,000	09/24/2015
1823101		AGOURA HILLS	CA		12/01/2015	4.250	13,792,066		5,726				22,800,000	10/29/2015
1823201		DALLAS	TX		12/07/2015	4.600	10,213,295		2,392				19,830,000	12/04/2015
1823401		KOLOA	HI	S	01/14/2016	4.500	35,148,283		22,463				55,000,000	10/17/2015
1823601		ENGLEWOOD	CO		01/28/2016	4.250	30,410,933		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	22,780,010		6,187				40,000,000	02/01/2016
1823901		LOS ANGELES	CA		03/15/2016	4.500	18,043,186		4,695				26,300,000	11/11/2015
1824001		LOS ANGELES	CA		03/15/2016	4.500	31,338,165		8,154				44,000,000	11/11/2015
1824201		DETROIT	MI		04/11/2016	4.500	6,573,286		3,705				10,900,000	03/08/2016
1824301		DEERFIELD	FL		04/12/2016	4.500	2,145,110		1,237				3,890,000	02/22/2016
1824401		DALLAS	TX		04/14/2016	4.375	21,868,281		5,947				35,300,000	02/08/2016
1824501		LOS ANGELES	CA		04/14/2016	4.750	31,608,660		16,310				49,700,000	04/05/2016
1824601		LOS ANGELES	CA		04/14/2016	4.750	17,241,087		8,896				24,650,000	04/05/2016
1824701		PALM BEACH GARDENS	FL		04/20/2016	5.000	7,112,041		26,356				13,950,000	03/01/2016
1824801		MINNEAPOLIS	MN		04/27/2016	4.500	4,510,463		1,301				10,200,000	03/09/2016
1825001		POOLER	GA		05/13/2016	4.250	23,395,456		7,698				37,000,000	04/01/2016
1825401		CINCINNATI	OH		08/03/2016	4.500	36,552,093		9,815				53,500,000	06/23/2016
1825701		CARLSBAD	CA		08/25/2016	4.500	9,637,182		2,695				18,900,000	06/18/2016
1825801		OGDEN	UT		08/29/2016	4.500	9,138,070		2,444				13,200,000	06/30/2016
1825901		MILWAUKEE	WI		09/15/2016	4.500	12,001,620		3,408				19,700,000	09/12/2016
1826001		SAN JOSE	CA	S	09/26/2016	3.950	20,392,506		47,246				48,780,000	09/27/2021
1826101		BEDFORD	TX		09/29/2016	4.900	28,228,215		49,445				40,470,000	09/28/2016
1826601		MANDEVILLE	LA		11/17/2016	4.500	15,295,500		38,035				27,750,000	11/09/2021
1826701		FORT WORTH	TX		11/17/2016	4.500	11,507,247		3,260				26,210,000	10/20/2016
1826801		LAGUNA BEACH	CA		12/06/2016	4.500	9,790,913		2,579				15,000,000	10/21/2016
1827001		BROOKFIELD	WI		12/13/2016	4.125	9,293,548		8,098				14,700,000	08/12/2021
1827301		NAPERVILLE	IL		12/16/2016	4.375	21,912,164		12,399				37,050,000	11/21/2016
1827601		LEHI	UT		03/15/2017	4.750	20,167,027		10,750				29,100,000	02/24/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1827701		MURFREESBORO	TN	S	03/28/2017	4.250	22,772,452		23,700				32,600,000	03/08/2017
1827801		IRVINE	CA		03/30/2017	4.750	44,978,741		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	15,185,000		12,000				21,000,000	03/30/2017
1828201		ROCKVILLE	MD		05/10/2017	4.750	27,477,952		14,000				40,800,000	04/14/2017
1828401		COLUMBIA	SC		05/23/2017	4.750	9,833,193		2,750				16,800,000	04/12/2017
1828501		GILBERT	AZ		05/24/2017	4.500	13,329,591		10,393				19,500,000	04/26/2017
1828701		PHOENIX	AZ		06/09/2017	4.750	8,349,475		20,828				12,700,000	03/31/2017
1828901		BIRMINGHAM	MI		06/15/2017	4.950	18,863,106		3,500				29,460,000	05/25/2017
1829001		LINONIA	MI		06/20/2017	4.750	4,016,295		2,250				10,700,000	05/18/2017
1829101		SUFFOLK	VA		06/23/2017	4.750	25,679,189		9,821				40,400,000	05/17/2017
1829201		SCOTTSDALE	AZ		06/29/2017	4.625	53,665,991		15,000				82,000,000	06/01/2017
1829801		WOODLAND HILLS	CA		07/13/2017	4.250	15,050,257		16,837				22,500,000	06/13/2017
1830101		KNOXVILLE	TN		08/30/2017	4.750	6,166,952		1,713				9,385,000	08/11/2017
1830201		NAPERVILLE	IL	S	08/30/2017	4.000	20,003,485		53,750				39,000,000	05/31/2017
1830301		LEHI	UT		09/26/2017	4.625	23,715,760		12,500				37,600,000	07/31/2017
1830501		PHOENIX	AZ	S	05/01/2015	3.500	18,457,644		18,836				30,200,000	03/05/2015
1830601		PHOENIX	AZ	S	05/01/2015	3.500	19,068,514		19,459				28,900,000	03/05/2015
1830701		SPRING	TX	S	10/25/2017	4.250	21,160,563		43,484				49,400,000	10/31/2017
1831001		RINCON	GA		11/14/2017	4.750	5,892,691		1,625				12,450,000	08/04/2017
1831101		FARMINGTON HILLS	MI		11/16/2017	4.750	6,033,273		3,500				11,500,000	10/23/2017
1831401		HUTCHINS	TX		11/21/2017	4.500	21,614,213		18,000				32,700,000	10/31/2017
1831501		HOUSTON	TX		12/04/2017	4.700	43,135,116		102,000				75,000,000	11/06/2017
1831601		NASHVILLE	TN		12/12/2017	4.250	8,445,758		6,637				13,625,000	11/14/2017
1831602		NASHVILLE	TN		03/30/2020	4.250	2,877,680		5,455				13,625,000	11/14/2017
1831701		DUBLIN	OH		12/13/2017	3.950	29,701,500		88,500				43,320,000	01/19/2021
1831901		MOUNT LAUREL	NJ		12/14/2017	4.500	17,758,026		72,000				30,500,000	12/06/2017
1832001		NORTH SALT LAKE	UT		12/19/2017	4.750	6,555,876		1,804				9,700,000	12/04/2017
1832301		WEST ALLIS	WI	S	02/06/2018	4.500	10,008,927		20,406				17,000,000	01/25/2018
1832401		LOS ALTOS	CA	S	02/08/2018	4.250	17,942,906		91,862				31,450,000	01/05/2018
1832402		LOS ALTOS	CA	S	08/05/2019	4.250	4,931,177		35,540				31,450,000	01/05/2018
1832601		SPRING	TX		10/16/2014	4.500	13,236,454						24,500,000	06/20/2014
1832701		SPRING	TX		10/16/2014	4.500	17,078,869						32,000,000	06/20/2014
1832801		NEW YORK	NY		03/06/2018	4.250	20,191,604		10,600				33,200,000	02/01/2018
1832901		SOUTH JORDAN	UT		03/20/2018	4.750	37,442,742		20,550				56,300,000	02/07/2018
1833101		AMERICAN CANYON	CA		07/26/2016	5.000	25,401,818						41,870,000	07/15/2016
1833201		PLANO	TX		04/05/2018	4.750	41,474,681		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	6,833,545		3,550				12,700,000	03/02/2018
1833401		MILWAUKEE	WI		04/12/2018	4.750	11,341,733		11,500				19,000,000	04/05/2018
1833601		SCOTTSDALE	AZ		05/30/2018	4.950	59,159,037		59,750				97,800,000	04/23/2018
1834001		NEW CANEY	TX		04/08/2016	3.750	55,275,959		54,738				84,080,000	11/18/2021
1834002		NEW CANEY	TX		12/16/2021	3.750	985,050						84,080,000	11/18/2021
1834101		BRADENTON	FL		08/30/2018	5.125	16,770,074		144,455				43,260,000	07/24/2018
1834201		COLORADO SPRINGS	CO		08/30/2018	5.125	9,580,517		174,924				36,810,000	07/24/2018
1834301		WAUKESA	WI		09/12/2018	4.500	7,242,023		14,926				10,020,000	08/10/2018
1834401		SAVANAH	GA		09/25/2018	4.950	15,520,308		7,800				23,400,000	09/04/2018
1834501		BOISE	ID		09/27/2018	5.000	16,189,451		8,150				25,500,000	09/14/2018
1834601		PLANO	TX	S	09/28/2018	4.500	142,973						22,800,000	12/13/2008
1834701		CINCINNATI	OH		10/15/2018	4.500	7,288,711		23,700				11,700,000	07/15/2018
1834901		DRAPER	UT		10/17/2018	5.000	26,281,439		6,750				39,000,000	10/02/2018
1835001		MIAMI BEACH	FL		10/30/2018	5.000	41,005,122		20,750				63,000,000	10/22/2018
1835101		WEST ALLIS	WI	S	12/12/2018	4.500	6,752,890		13,688				12,530,000	11/16/2018
1835201		CARY	NC		09/02/2015	5.250	17,792,342						26,100,000	03/09/2015
1835301		NAPA	CA	S	08/18/2016	5.125	64,694,345		183,393				143,600,000	02/19/2016
1835401		LEHI	UT		05/29/2019	4.800	25,835,252		16,375				36,600,000	05/08/2019
1835501		HOUSTON	TX		09/13/2017	5.000	28,703,326						47,000,000	07/28/2017
1835601		DUBLIN	OH		07/01/2019	4.750	31,764,237		48,000				45,900,000	04/16/2019
1835701		COLUMBUS	OH		09/25/2019	4.500	15,158,343		3,875				20,900,000	08/09/2019
1835801		WALTON	KY		10/07/2019	4.500	14,433,539		39,692				34,370,000	09/17/2019
1835802		WALTON	KY		10/07/2019	4.750	5,300,000						34,370,000	09/17/2019

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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
1836001		TEMPE	AZ		10/29/2019	4.500	16,901,967		8,500				23,780,000	09/26/2019
1836101		TEXAS CITY	TX		11/07/2019	4.000	11,715,714		16,857				16,550,000	05/10/2019
1836201		HAZELWOOD	MO		11/20/2019	3.500	42,267,141		127,953				70,220,000	08/27/2019
1836202		SAUGET	IL		11/20/2019	6.000	16,401,747		16,451				70,220,000	08/27/2019
1836301		AMERICAN FORK	UT		12/05/2019	3.900	10,756,800		5,400				19,500,000	11/08/2019
1836401		AURORA	CO		12/11/2019	4.625	47,651,358		16,667				69,000,000	10/22/2019
1836601		GREENSBORO	NC		12/17/2019	4.000	22,458,158		16,100				30,600,000	12/05/2019
1836801		STERLING	VA		12/19/2014	5.500	34,805,637		109,041				83,300,000	10/13/2014
1836901		CHICAGO	IL	S	02/13/2020	3.500	25,773,738		38,850				34,600,000	01/21/2020
1837001		CENTRALIA	WA		03/04/2020	3.900	31,934,000		8,000				69,000,000	01/08/2020
1837101		BUFORD	GA		03/10/2020	3.950	8,832,792		2,306				12,500,000	12/31/2019
1837201		BELLEVUE	NE		03/12/2020	3.900	11,153,800		5,600				16,000,000	02/12/2020
1837301		HOUSTON	TX		10/18/2016	5.000	35,356,788						55,600,000	09/06/2016
1837601		LOS ANGELES	CA		06/18/2020	3.750	13,482,848		7,000				36,500,000	04/23/2020
1837701		GROVEPORT	OH		09/15/2020	4.000	11,207,498		34,014				17,100,000	08/31/2020
1837702		GROVEPORT	OH		09/15/2020	6.000	5,452,388		10,989				17,100,000	08/31/2020
1837801		PINOLE	CA		09/24/2020	3.950	6,303,500		1,625				11,300,000	05/27/2020
1837901		PLANO	TX		09/29/2020	4.250	14,827,500		45,000				27,560,000	08/28/2020
1838001		PHILADELPHIA	PA	S	10/06/2020	3.750	11,238,380		45,669				24,300,000	09/28/2020
1838101		LAKE FOREST	IL		10/19/2020	4.125	24,918,682		21,250				43,000,000	09/10/2020
1838201		GREENVILLE	TX		11/05/2020	3.750	2,185,109		2,421				3,300,000	09/27/2020
1838301		LEMONT	IL		11/09/2020	3.875	6,731,029		4,829				10,500,000	10/27/2020
1838401		RUSKIN	FL		11/23/2020	3.950	4,163,611		1,043				6,000,000	09/03/2020
1838501		BELLEVILLE	NJ		12/09/2020	3.950	7,300,640		2,455				10,775,000	12/01/2020
1838601		GLENVIEW	IL		12/15/2020	3.500	41,330,542		38,042				66,075,000	10/13/2020
1838701		FORT WORTH	TX		12/29/2020	4.250	59,718,333		18,333				129,000,000	12/11/2020
1838801		LENEXA	KS		03/24/2021	3.500	19,911,738		40,348				29,700,000	02/04/2021
1838802		LENEXA	KS		03/24/2021	6.000	7,713,565		10,375				29,700,000	02/04/2021
1838901		SAN JOSE	CA	S	04/15/2021	3.625	8,249,499		25,964				19,400,000	02/26/2021
1839001		SHAWNEE	KS		07/08/2021	3.500	14,126,461		14,327				20,900,000	06/30/2021
1839002		SHAWNEE	KS		07/08/2021	6.000	5,474,567		3,684				20,900,000	06/30/2021
1839101		CULVER CITY	CA		07/14/2021	3.500	8,903,446		1,500				18,500,000	07/09/2021
1839201		COLORADO SPRINGS	CO		07/20/2021	3.625	7,681,667		917				11,900,000	06/16/2021
1839301		FORT LAUDERDALE	FL		08/25/2021	4.250	3,965,000		5,000				4,450,000	07/11/2021
1839401		EL SEGUNDO	CA		08/26/2021	3.750	4,061,648		732				7,600,000	08/19/2021
1839501		COLORADO SPRINGS	CO		08/30/2021	4.250	17,862,573		754				34,700,000	07/03/2021
1839601		PHOENIX	AZ	S	09/27/2021	3.500	11,781,878		1,973				17,300,000	08/27/2021
1839701		HOUSTON	TX		10/07/2021	3.950	1,393,786		29				2,180,000	07/30/2021
1839801		GREENVILLE	NC		10/13/2021	3.400	45,885,958		958				78,130,000	09/03/2021
1839901		LAS VEGAS	NV		12/11/2017	3.500	44,812,839		15,339				69,425,000	10/04/2021
1840001		LIVERMORE	CA		10/28/2021	3.250	14,053,375		6,375				24,000,000	09/19/2021
1840101		COLUMBUS	OH		11/09/2021	4.000	31,617,759						50,000,000	08/12/2021
1840201		LOGAN	UT		11/10/2021	3.750	23,184,471		971				37,300,000	10/01/2021
1840301		THE WOODLANDS	TX		11/18/2021	4.500	13,100,843						22,050,000	09/20/2021
1840401		CARY	NC		11/18/2021	4.250	24,750,000						39,700,000	11/03/2021
1840501		PLEASANTON	CA	S	12/02/2021	4.250	11,359,817						18,900,000	11/05/2021
1840601		CHANDLER	AZ	S	12/09/2021	3.500	9,394,012						13,700,000	11/29/2021
1840701		WINTER SPRINGS	FL		12/14/2021	4.500	17,000,000						39,700,000	11/03/2021
1840801		WEST VALLEY CITY	UT		12/15/2021	4.200	9,950,000						15,100,000	11/10/2021
1840901		MOAB	UT		12/15/2021	5.500	32,337,500						75,200,000	10/25/2021
1841001		HENDERSONVILLE	TN		12/16/2021	3.625	5,985,000						10,500,000	08/12/2021
1841101		BURLINGTON	NC		12/16/2021	3.625	20,198,500						33,340,000	12/06/2021
1841201		BREA	CA		12/16/2021	3.500	46,765,000						98,400,000	10/22/2021
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
320001		SCHAUMBURG	IL	S	05/15/2014	5.500	8,607,706		5,390				14,000,000	04/25/2014
321101		SAN ANTONIO	TX	S	06/05/2015	4.750	36,440,809		16,598				52,130,000	03/12/2015
321102		SAN ANTONIO	TX	S	06/23/2021	6.000	785,156		4,883				52,130,000	03/12/2015
321401		DALLAS	TX	S	06/29/2015	5.000	21,710,389						46,200,000	02/04/2015

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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
322501		HONOLULU	HI		12/18/2015	4.750	45,198,980						90,000,000	08/09/2015
322601		LOS ANGELES	CA		03/24/2016	4.950	14,133,804						24,800,000	12/01/2015
323001		MAUI	HI	S	06/03/2016	5.000	25,220,239		190,378				116,350,000	03/21/2016
323302		LIVERMORE	CA	S	03/13/2020	4.250	3,147,973						74,180,000	06/16/2016
323601		SOUTH JORDAN	UT		08/17/2016	4.750	33,148,722						51,800,000	04/07/2016
324401		WILMER	TX	S	11/10/2016	4.750	12,416,525						21,800,000	08/30/2016
324601		DENVER	CO	S	12/15/2016	0.001	8,912,653		20,413				16,400,000	11/28/2016
324701		SALT LAKE CITY	UT		02/09/2017	4.750	33,725,823						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	72,849,344						139,000,000	03/31/2017
325401		KAPOLEI	HI	S	07/27/2017	4.750	50,693,054						78,500,000	05/08/2017
326501		COLUMBUS	OH	S	04/02/2018	5.000	19,377,882		24,402				28,800,000	12/09/2017
326502		COLUMBUS	OH	S	04/02/2018	7.000	2,583,718						28,800,000	12/09/2017
326701		DRAPER	UT		06/14/2018	5.000	13,454,566						19,400,000	04/19/2018
327201		SOUTH JORDAN	UT		11/15/2018	5.000	44,924,434						60,300,000	10/22/2018
327301		PHOENIX	AZ	S	11/27/2018	5.000	22,166,000						34,100,000	11/20/2018
327401		CYPRESS	TX		11/28/2018	5.000	24,113,969		181,092				45,800,000	11/21/2018
327402		CYPRESS	TX		11/28/2018	7.000	10,477,483		34,925				45,800,000	11/21/2018
327501		RICHMOND	TX		12/04/2018	5.000	18,544,573		331,306				78,680,000	12/03/2018
327502		RICHMOND	TX		12/04/2018	7.000	2,334,547		23,615				78,680,000	12/03/2018
327701		SAN ANTONIO	TX	S	02/27/2019	5.500	14,591,776		113,000				25,800,000	01/29/2019
327801		LEHI	UT		03/15/2019	5.500	42,500,000		53,125				74,000,000	02/25/2019
328001		COLLEGE STATION	TX	S	05/29/2019	5.000	33,383,350		223,300				51,820,000	05/21/2019
328101		OREM	UT		05/30/2019	5.500	64,857,214		222,686				109,000,000	04/23/2019
328301		MCKINNEY	TX	S	09/11/2019	5.250	27,791,744		223,500				54,500,000	08/07/2019
328401		SPARTANBURG	SC	S	10/08/2019	5.500	11,258,003		45,564				17,600,000	08/13/2019
328601		SALT LAKE CITY	UT		10/29/2019	5.000	26,546,424		264,828				96,300,000	10/01/2019
328701		SALT LAKE CITY	UT		10/29/2019	5.000	26,320,320		256,552				100,700,000	09/16/2019
328901		PHOENIX	AZ		03/18/2020	4.500	35,041,676		158,429				70,200,000	02/20/2020
329001		STEVENSON RANCH	CA		05/06/2020	4.750	14,108,244		36,167				33,500,000	11/11/2019
329101		PROVO	UT		05/28/2020	4.750	11,234,345		20,371				22,000,000	02/24/2020
329201		PORT WENTWORTH	GA		06/04/2020	4.500	56,039,317		213,293				105,000,000	12/19/2019
329301		SAN ANTONIO	TX		06/29/2020	4.500	21,631,201		167,583				51,400,000	05/05/2020
329501		CHINO	CA	S	10/15/2020	4.750	8,941,162		88,327				42,290,000	09/10/2020
329601		RICHMOND	TX	S	11/19/2020	5.000	7,150,829		77,556				57,950,000	10/12/2020
329701		FORT MYERS	FL		02/01/2021	4.750	3,075,973		29,528				9,150,000	01/08/2021
329901		HOUSTON	TX	S	04/28/2021	4.500	8,670,250		172,362				55,100,000	04/08/2021
330001		COLUMBUS	OH		05/05/2021	4.500	7,647,172		88,388				44,500,000	04/29/2021
330002		COLUMBUS	OH		05/05/2021	6.000	10,135,652		10,228				44,500,000	04/29/2021
330101		MORENO VALLEY	CA	S	07/07/2021	4.500	174,675		30,456				38,500,000	06/04/2021
330202		CORSICANA	TX		08/12/2021	6.000	4,700,414		6,342				27,000,000	05/10/2021
330402		SAN ANTONIO	TX		09/15/2021	6.000	5,317,212		2,758				65,000,000	08/09/2021
330502		SAN ANTONIO	TX		09/17/2021	7.000	3,089,250		2,250				26,000,000	08/17/2021
330702		NEW BRAUNFELS	TX		10/08/2021	6.000	2,350,527		1,833				56,300,000	09/17/2021
331101		WINCHESTER	CA		12/20/2021	4.500	2,094,865						33,970,000	10/05/2021
331102		WINCHESTER	CA		12/20/2021	6.500	4,188,292						33,970,000	10/05/2021
329801		Jeffersonville	IN	S	03/24/2021	4.500	(384,054)		105,946				42,250,000	02/25/2021
330201		Corsicana	TX		08/12/2021	4.500	(341,653)		31,059				27,000,000	05/10/2021
330301		Galveston	TX	S	08/16/2021	4.500	(702,140)		100,306				68,340,000	06/15/2021
330401		San Antonio	TX		09/15/2021	4.750	(393,158)		20,693				65,000,000	08/09/2021
330501		San Antonio	TX		09/17/2021	4.500	(73,282)		11,250				26,000,000	08/17/2021
330601		Greenville	SC		10/05/2021	4.500	(623,727)		15,213				58,100,000	07/30/2021
330602		Greenville	SC		10/05/2021	6.000	(62,369)		1,521				58,100,000	07/30/2021
330701		New Braunfels	TX		10/08/2021	4.750	(398,653)		13,747				56,300,000	09/17/2021
330801		Garden City	ID		10/08/2021	4.500	(587,655)		14,333				50,200,000	08/17/2021
330901		Garden City	ID		10/25/2021	4.500	(341,001)		4,108				31,210,000	08/17/2021
331001		APEX	NC		11/19/2021	4.500							89,550,000	06/28/2021
331002		APEX	NC		11/19/2021	7.000							89,550,000	06/28/2021
1823402		KOLOA	HI	S	07/15/2021	6.500	(25,553)		446				55,000,000	10/17/2015
322101		AUSTIN	TX	S	11/20/2015	0.001	1,000						33,400,000	10/29/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
322201		SCHERTZ	TX	S	11/20/2015	0.001	1,000						24,000,000	10/30/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							4,663,467,129		7,322,409				10,689,903,963	XXX
0899999. Total Mortgages in good standing							4,663,467,129		7,322,409				10,689,903,963	XXX
1804801		TAMPA	FL		07/30/2012	5.750	10,690,079		42,328				16,825,000	07/13/2021
1813001		LAS VEGAS	NV		12/05/2013	5.000	42,878,805		214,394				58,400,000	10/22/2013
1821001		NEW ORLEANS	LA	S	08/18/2015	4.500	48,145,223		60,667				66,000,000	06/23/2015
323301		LIVERMORE	CA	S	07/06/2016	4.250	38,500,000		100,833				74,180,000	06/16/2016
1399999. Restructured mortgages - Commercial mortgages-all other							140,214,107		418,222				215,405,000	XXX
1699999. Total - Restructured Mortgages							140,214,107		418,222				215,405,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							4,803,681,236		7,740,631				10,905,308,963	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
1790101	HUNTERSVILLE	NC		10/26/2009	3.750		2,826,222	22,060,000
1790803	SANTA FE	NM		07/30/2018	5.000		416,913	43,500,000
1796601	GRETNA	LA		01/25/2011	3.500		15,479,530	36,900,000
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011	3.750		616,230	3,270,000
1808801	SACRAMENTO	CA		04/10/2013	3.500		177,670	11,750,000
1813002	LAS VEGAS	NV		03/09/2021	8.000	2,562,125		58,400,000
1817101	LOGAN CITY	UT		12/09/2014	3.750		2,818,168	24,850,000
1824701	PALM BEACH GARDENS	FL		04/20/2016	5.000		149,795	13,950,000
1826001	SAN JOSE	CA	S	09/26/2016	3.950		2,460,499	48,780,000
1826601	MANDEVILLE	LA		11/17/2016	4.500		3,265,127	27,750,000
1827001	BROOKFIELD	WI		12/13/2016	4.125		224,738	14,700,000
1831701	DUBLIN	OH		12/13/2017	3.950		785,768	43,320,000
1834002	NEW CANEY	TX		12/16/2021	3.750	985,050		84,080,000
1835802	WALTON	KY		10/07/2019	4.750		2,650,000	34,370,000
1837501	JEFFERSONVILLE	IN		06/10/2020	4.000		1,965,362	16,200,000
1838801	LENEXA	KS		03/24/2021	3.500	19,871,390		29,700,000
1838802	LENEXA	KS		03/24/2021	6.000	7,703,190		29,700,000
1838901	SAN JOSE	CA	S	04/15/2021	3.625	8,033,068	190,466	19,400,000
1839001	SHAWNEE	KS		07/08/2021	3.500	14,112,134		20,900,000
1839002	SHAWNEE	KS		07/08/2021	6.000	5,470,883		20,900,000
1839101	CULVER CITY	CA		07/14/2021	3.500	8,977,500		18,500,000
1839201	COLORADO SPRINGS	CO		07/20/2021	3.625	7,680,750		11,900,000
1839301	FORT LAUDERDALE	FL		08/25/2021	4.250	3,960,000		4,450,000
1839401	EL SEGUNDO	CA		08/26/2021	3.750	4,079,500		7,600,000
1839501	COLORADO SPRINGS	CO		08/30/2021	4.250	18,054,750		34,700,000
1839601	PHOENIX	AZ	S	09/27/2021	3.500	11,779,905		17,300,000
1839701	HOUSTON	TX		10/07/2021	3.950	1,396,500		2,180,000
1839801	GREENVILLE	NC		10/13/2021	3.400	45,885,000		78,130,000
1839901	LAS VEGAS	NV		12/11/2017	3.500		2,473,256	69,425,000
1840001	LIVERMORE	CA		10/28/2021	3.250	14,047,000		24,000,000
1840101	COLUMBUS	OH		11/09/2021	4.000	31,680,000		50,000,000
1840201	LOGAN	UT		11/10/2021	3.750	23,183,500		37,300,000
1840301	THE WOODLANDS	TX		11/18/2021	4.500	13,100,843		22,050,000
1840401	CARY	NC		11/18/2021	4.250	24,750,000		39,700,000
1840501	PLEASANTON	CA	S	12/02/2021	4.250	11,359,817		18,900,000
1840601	CHANDLER	AZ	S	12/09/2021	3.500	9,394,012		13,700,000
1840701	WINTER SPRINGS	FL		12/14/2021	4.500	17,000,000		39,700,000
1840801	WEST VALLEY CITY	UT		12/15/2021	4.200	9,950,000		15,100,000
1840901	MOAB	UT		12/15/2021	5.500	32,337,500		75,200,000
1841001	HENDERSONVILLE	TN		12/16/2021	3.625	5,985,000		10,500,000
1841101	BURLINGTON	NC		12/16/2021	3.625	20,198,500		33,340,000
1841201	BREA	CA		12/16/2021	3.500	46,765,000		98,400,000
321101	SAN ANTONIO	TX	S	06/05/2015	4.750		2,890,432	52,130,000
321102	SAN ANTONIO	TX	S	06/23/2021	6.000	340,823	439,450	52,130,000
323001	MAUI	HI	S	06/03/2016	5.000		3,755,726	116,350,000
323302	LIVERMORE	CA	S	03/13/2020	4.250		909,657	74,180,000
326101	SAN ANTONIO	TX		10/23/2017	5.000		630,985	20,220,000
326501	COLUMBUS	OH	S	04/02/2018	5.000		681,837	28,800,000
326801	SAN ANTONIO	TX	S	06/19/2018	4.750		818,484	33,500,000
326802	SAN ANTONIO	TX	S	10/28/2019	4.750		1,325,050	33,500,000
326901	MORENO VALLEY	CA	S	09/21/2018	5.250		5,081,386	53,400,000
327401	CYPRESS	TX		11/28/2018	5.000		6,572,530	45,800,000
327501	RICHMOND	TX		12/04/2018	5.000		7,369,093	78,680,000
327601	TUCSON	AZ	S	02/13/2019	5.000		2,025,265	21,800,000
327701	SAN ANTONIO	TX	S	02/27/2019	5.500		3,454,303	25,800,000
327801	LEHI	UT		03/15/2019	5.500		7,012,771	74,000,000
328001	COLLEGE STATION	TX	S	05/29/2019	5.000		19,075,082	51,820,000
328101	OREM	UT		05/30/2019	5.500		13,808,465	109,000,000
328201	WEST JORDAN	UT		08/13/2019	5.000		18,007,314	60,000,000
328301	MCKINNEY	TX	S	09/11/2019	5.250		21,220,749	54,500,000
328401	SPARTANBURG	SC	S	10/08/2019	5.500		1,329,194	17,600,000
328501	GREER	SC	S	10/08/2019	5.500		15,413,809	28,000,000
328601	SALT LAKE CITY	UT		10/29/2019	5.000		26,634,700	96,300,000
328701	SALT LAKE CITY	UT		10/29/2019	5.000		26,405,837	100,700,000
328801	CONROE	TX		12/04/2019	5.000		5,769,037	41,400,000

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
328901	PHOENIX	AZ		03/18/2020	4.500		30,186,593	70,200,000
329001	STEVENSON RANCH	CA		05/06/2020	4.750		7,195,077	33,500,000
329101	PROVO	UT		05/28/2020	4.750		2,235,939	22,000,000
329201	PORT WENTWORTH	GA		06/04/2020	4.500		36,558,476	105,000,000
329301	SAN ANTONIO	TX		06/29/2020	4.500		21,714,992	51,400,000
329401	SALT LAKE CITY	UT	S	07/08/2020	5.000		7,267,775	34,000,000
329501	CHINO	CA	S	10/15/2020	4.750		11,292,141	42,290,000
329601	RICHMOND	TX	S	11/19/2020	5.000		7,616,167	57,950,000
329701	FORT MYERS	FL		02/01/2021	4.750	(53,150)	3,099,596	9,150,000
329901	HOUSTON	TX	S	04/28/2021	4.500	(590,954)	9,088,843	55,100,000
330001	COLUMBUS	OH		05/05/2021	4.500	(530,326)	8,089,110	44,500,000
330002	COLUMBUS	OH		05/05/2021	6.000	4,148,163	5,977,261	44,500,000
330101	MORENO VALLEY	CA	S	07/07/2021	4.500	134,528	9,691	38,500,000
330202	CORSICANA	TX		08/12/2021	6.000	1,650,952	3,043,120	27,000,000
330402	SAN ANTONIO	TX		09/15/2021	6.000	3,336,933	1,977,522	65,000,000
330501	SAN ANTONIO	TX		09/17/2021	4.500	(315,000)	230,468	26,000,000
330502	SAN ANTONIO	TX		09/17/2021	7.000	2,416,577	670,423	26,000,000
330702	NEW BRAUNFELS	TX		10/08/2021	6.000	(55,000)	2,403,694	56,300,000
331101	WINCHESTER	CA		12/20/2021	4.500	2,094,865		33,970,000
331102	WINCHESTER	CA		12/20/2021	6.500	4,188,292		33,970,000
329801	Jeffersonville	IN	S	03/24/2021	4.500	(490,000)		42,250,000
330201	Corsicana	TX		08/12/2021	4.500	(372,712)		27,000,000
330301	Galveston	TX	S	08/16/2021	4.500	(802,446)		68,340,000
330401	San Antonio	TX		09/15/2021	4.750	(413,850)		65,000,000
330601	Greenville	SC		10/05/2021	4.500	(638,940)		58,100,000
330602	Greenville	SC		10/05/2021	6.000	(63,890)		58,100,000
330701	New Braunfels	TX		10/08/2021	4.750	(412,400)		56,300,000
330801	Garden City	ID		10/08/2021	4.500	(601,988)		50,200,000
330901	Garden City	ID		10/25/2021	4.500	(345,110)		31,210,000
1823402	KOLOA	HI	S	07/15/2021	6.500	(26,000)		55,000,000
1816301	CINCINNATI	OH		09/29/2014	4.125		(24,354)	15,000,000
320001	SCHAUMBURG	IL	S	05/15/2014	5.500		(21,560)	14,000,000
1807801	FENTON	MO		01/15/2013	3.950		(22,750)	20,000,000
1834101	Bradenton	FL		08/30/2018	5.125		(75,000)	43,260,000
1834201	Colorado Springs	CO		08/30/2018	5.125		(75,000)	36,810,000
1836801	STERLING	VA		12/19/2014	5.500		(50,000)	83,300,000
1813001	LAS VEGAS	NV		12/05/2013	5.000		(214,394)	58,400,000
1834001	NEW CANEY	TX		04/08/2016	3.750		(278,250)	84,080,000
0599999. Mortgages in good standing - Commercial mortgages-all other						432,902,282	385,026,481	4,338,845,000
0899999. Total Mortgages in good standing						432,902,282	385,026,481	4,338,845,000
1804801	TAMPA	FL		07/30/2012	5.750		940,655	16,825,000
1399999. Restructured mortgages - Commercial mortgages-all other							940,655	16,825,000
1699999. Total - Restructured Mortgages							940,655	16,825,000
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						432,902,282	385,967,136	4,355,670,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1766601	SUMMERVILLE	SC		02/21/2002	12/01/2021	674,075		1,328			1,328		675,403	675,403			
1769501	FARMINGTON HILLS	MI		06/12/2003	12/07/2021	2,610,858							2,610,858	2,610,858			
1796602	GRETNA	LA		01/25/2011	07/19/2021	9,929,114		5,530			5,530		9,934,644	9,934,644			
1798801	FRIENDSWOOD	TX		06/15/2011	06/17/2021	4,526,115		1,622			1,622		4,527,737	4,527,737			
1801601	RALEIGH	NC		11/17/2011	01/06/2021	3,301,537		1,033			1,033		3,302,569	3,302,569			
1803401	BLUE ASH	OH		05/02/2012	10/18/2021	8,162,398		3,678			3,678		8,166,077	8,166,077			
1803402	BLUE ASH	OH		09/01/2020	10/18/2021	6,565,900		14,100			14,100		6,580,000	6,580,000			
1804701	ROCK HILL	SC		07/30/2012	12/30/2021	4,467,997		2,607			2,607		4,470,604	4,470,604			
1806601	ALPHARETTA	GA		11/13/2012	02/25/2021	14,278,669		8,752			8,752		14,287,420	14,287,420			
1807401	PEWAUKEE	WI		12/13/2012	04/30/2021	11,479,995		70,464			70,464		11,550,459	11,550,459			
1810101	DEKALB	IL		07/09/2013	06/23/2021	4,300,599		15,634			15,634		4,316,233	4,316,233			
1810102	DEKALB	IL		07/09/2013	06/23/2021	1,832,000							1,832,000	1,832,000			
1810401	COLLEGE PARK	GA		07/18/2013	12/28/2021	6,356,826							6,356,826	6,356,826			
1811401	ALBUQUERQUE	NM		09/12/2013	11/17/2021	1,838,399		1,721			1,721		1,840,120	1,840,120			
1812601	LAS VEGAS	NV		11/06/2013	05/07/2021	9,230,385							9,230,385	9,230,385			
1812901	SOUTH JORDAN	UT		11/22/2013	03/03/2021	10,652,518		9,449			9,449		10,661,967	10,661,967			
1814701	INDIANAPOLIS	IN		05/21/2014	12/30/2021	5,179,889		5,260			5,260		5,185,149	5,185,149			
1815201	MEMPHIS	TN		06/16/2014	09/30/2021	2,525,102		716			716		2,525,818	2,525,818			
1815501	WASHINGTON	DC		06/27/2014	03/23/2021	42,426,725		173,275			173,275		42,600,000	42,600,000			
1817001	OMAHA	NE		12/09/2014	01/11/2021	6,199,553		7,181			7,181		6,206,734	6,206,734			
1817601	FAIRVIEW	TN		12/08/2011	06/04/2021	6,336,808		3,916			3,916		6,340,724	6,340,724			
1819701	SANDY SPRINGS	GA		06/11/2015	09/22/2021	7,339,697		9,616			9,616		7,349,313	7,349,313			
1820901	WALDORF	MD		08/17/2015	09/13/2021	4,064,172		5,528			5,528		4,069,700	4,069,700			
1823501	LOUISVILLE	KY		01/28/2016	09/30/2021	5,676,020		8,383			8,383		5,684,403	5,684,403			
1826201	LEXINGTON	KY		10/11/2016	08/10/2021	12,988,429		13,066			13,066		13,001,495	13,001,495			
1827401	DRAPER	UT		12/16/2016	06/18/2021	22,667,781		71,718			71,718		22,739,499	22,739,499			
1828601	DRAPER	UT		05/25/2017	06/15/2021	21,214,617		71,500			71,500		21,286,117	21,286,117			
1829301	HAYWARD	CA		07/06/2017	09/27/2021	4,033,367		18,333			18,333		4,051,700	4,051,700			
1833501	SANTA MONICA	CA		05/10/2018	07/22/2021	5,150,517		55,000			55,000		5,205,517	5,205,517			
1833801	GEORGETOWN	TX		06/18/2018	09/30/2021	26,150,179		199,821			199,821		26,350,000	26,350,000			
1834801	PROVO	UT		10/15/2018	11/01/2021	35,703,887		252,857			252,857		35,956,744	35,956,744			
1835901	PHOENIX	AZ	S	10/23/2019	08/25/2021	10,098,827		26,173			26,173		10,125,000	10,125,000			
1836501	NEW BRAUNFELS	TX		12/16/2019	05/10/2021	27,942,833		57,167			57,167		28,000,000	28,000,000			
1836701	DENVER	CO		10/28/2016	09/27/2021	33,700,000							33,700,000	33,700,000			
1837401	GREENFIELD	IN		05/14/2020	02/25/2021	22,831,875		268,125			268,125		23,100,000	23,100,000			
1837402	GREENFIELD	IN		05/14/2020	02/25/2021	8,336,861		78,139			78,139		8,415,000	8,415,000			
1837501	JEFFERSONVILLE	IN		06/10/2020	02/25/2021	7,772,398		174,740			174,740		9,912,500	9,912,500			
1837502	JEFFERSONVILLE	IN		06/10/2020	02/25/2021	4,193,750							4,193,750	4,193,750			
318501	SAN ANTONIO	TX	S	12/13/2012	04/30/2021	6,020,282							6,020,282	6,020,282			
318502	SAN ANTONIO	TX	S	06/27/2017	04/30/2021	585,091							585,091	585,091			
322801	MCKINNEY	TX	S	05/03/2016	01/28/2021	29,117,825							29,117,825	29,117,825			
322901	MARIETTA	GA	S	05/05/2016	05/27/2021	39,347,332		893			893		39,348,225	39,348,225			
322902	MARIETTA	GA	S	11/10/2017	05/27/2021	749,314		686			686		750,000	750,000			
324201	EDGERTON	KS	S	10/27/2016	02/17/2021	12,125,541							12,125,541	12,125,541			
325601	VINEYARD	UT		08/01/2017	07/02/2021	37,500,000							37,500,000	37,500,000			
326101	SAN ANTONIO	TX		10/23/2017	04/16/2021	7,446,570							8,077,555	8,077,555			
326301	GONZALES	LA		12/14/2017	03/15/2021	19,326,600		113,400			113,400		19,440,000	19,440,000			
326401	BEAUMONT	CA		01/25/2018	08/02/2021	15,912,577							15,912,577	15,912,577			
326801	SAN ANTONIO	TX	S	06/19/2018	10/07/2021	16,700,719		68,396			68,396		17,587,600	17,587,600			
326802	SAN ANTONIO	TX	S	10/28/2019	10/07/2021	1,349,706		36,978			36,978		2,711,735	2,711,735			
326901	MORENO VALLEY	CA	S	09/21/2018	03/10/2021	21,302,145		348,034			348,034		26,731,565	26,731,565			
327001	LONE TREE	CO		10/09/2018	04/01/2021	22,859,445		140,556			140,556		23,000,000	23,000,000			
327601	TUCSON	AZ	S	02/13/2019	05/12/2021	9,275,797		73,938			73,938		11,375,000	11,375,000			
328201	WEST JORDAN	UT		08/13/2019	11/30/2021	19,429,541		209,144			209,144		37,646,000	37,646,000			
328501	GREER	SC	S	10/08/2019	11/30/2021	2,985,892		170,224			170,224		18,569,925	18,569,925			
328801	CONROE	TX		12/04/2019	02/25/2021	13,117,222		182,396			182,396		19,068,655	19,068,655			
328802	CONROE	TX		12/04/2019	02/25/2021	7,294,987		60,066			60,066		7,355,053	7,355,053			
329401	SALT LAKE CITY	UT	S	07/08/2020	08/18/2021	4,899,384		342,650			342,650		12,509,808	12,509,808			
0199999. Mortgages closed by repayment						710,086,643		3,383,792			3,383,792		771,774,904	771,774,904			
1770501	GREENVILLE	SC		10/30/2003		881,002							89,437	89,437			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1774501	BROADVIEW HEIGHTS	OH		12/15/2004		4,903,737							153,806	153,806			
1778501	SANTA CLARITA	CA		11/09/2005		3,703,577							115,602	115,602			
1778701	DAYTON	OH		11/21/2005		2,914,385							91,007	91,007			
1779301	HURST	TX		01/17/2006		1,968,220							69,032	69,032			
1781001	ROCHESTER	MI		09/28/2006		2,731,521							313,578	313,578			
1790101	HUNTERSVILLE	NC		10/26/2009		11,148,953							299,518	299,518			
1790801	SANTA FE	NM		11/19/2009		16,727,285							531,323	531,323			
1792801	LAS VEGAS	NV		06/24/2010		3,412,421							114,725	114,725			
1796601	GRETNA	LA		01/25/2011		12,389,418							526,619	526,619			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011		1,915,045							64,434	64,434			
1803001	CHICAGO	IL		02/28/2012		369,605							294,179	294,179			
1804501	NEW ALBANY	OH		07/24/2012		6,900,114							398,633	398,633			
1804801	TAMPA	FL		07/30/2012		9,921,055							213,959	213,959			
1805001	MONTGOMERY	AL		09/10/2012		5,207,797							193,545	193,545			
1805101	SAVANNAH	GA		09/10/2012		8,558,551							318,074	318,074			
1805801	PONTIAC	MI		10/18/2012		945,109							115,584	115,584			
1805901	LA CANADA FLINTRIDGE	CA		10/23/2012		2,795,149							345,650	345,650			
1806701	KNOXVILLE	TN		11/14/2012		1,652,062							101,610	101,610			
1807601	SHILOH	IL		01/08/2013		2,923,839							180,922	180,922			
1807801	FENTON	MO		01/15/2013		9,070,940							236,399	236,399			
1808301	ROCHESTER HILLS	MI		02/26/2013		18,670,682							692,238	692,238			
1808401	PASADENA	TX	S	02/27/2013		6,743,399							264,744	264,744			
1808402	PASADENA	TX	S	07/24/2017		344,214							8,643	8,643			
1808801	SACRAMENTO	CA		04/10/2013		6,497,560							180,229	180,229			
1810501	LIMA	OH		07/25/2013		5,165,013							302,757	302,757			
1811501	LAS VEGAS	NV		09/17/2013		7,416,763							270,066	270,066			
1811601	LOS ANGELES	CA		09/18/2013		8,258,929							273,197	273,197			
1812501	SAN LUIS OBISPO	CA		11/04/2013		13,166,957							180,000	180,000			
1813201	KNOXVILLE	TN		12/06/2013		24,033,973							778,834	778,834			
1813202	KNOXVILLE	TN		12/06/2013		1,723,740							54,771	54,771			
1813401	FRESNO	CA		12/09/2013		5,098,854							91,343	91,343			
1813501	ALPHARETTA	GA		12/09/2013		3,016,061							102,839	102,839			
1813601	NOVI	MI		12/12/2013		4,764,829							198,202	198,202			
1814001	DELAWARE	OH		01/16/2014		4,476,196							450,198	450,198			
1814301	VALENCIA	CA		04/03/2014		9,419,854							322,166	322,166			
1814801	SALT LAKE CITY	UT		06/03/2014		5,760,090							193,119	193,119			
1815001	LOUISVILLE	KY		06/05/2014		5,000,967							470,903	470,903			
1815101	ST LOUIS	MO		06/10/2014		39,526,864							1,019,980	1,019,980			
1815301	RICHMOND	TX		06/25/2014		3,015,497							889,433	889,433			
1816301	CINCINNATI	OH		09/29/2014		9,776,916							129,360	129,360			
1816401	CHARLOTTE	NC		10/02/2014		9,845,220							321,211	321,211			
1816601	MIAMI	FL		11/19/2014		26,021,558							509,927	509,927			
1817101	LOGAN CITY	UT		12/09/2014		16,271,699							298,583	298,583			
1817401	DULUTH	GA		12/16/2014		14,644,102							470,031	470,031			
1817801	JONESVILLE	SC		01/15/2015		27,742,848							492,959	492,959			
1817901	KNOXVILLE	TN		01/29/2015		3,401,293							177,506	177,506			
1818001	TERRE HAUTE	IN		02/05/2015		2,892,536							91,458	91,458			
1818101	RIVERTON	UT		02/10/2015		4,543,521							155,987	155,987			
1818301	HOUSTON	TX	S	02/24/2015		13,586,602							402,600	402,600			
1818302	HOUSTON	TX	S	02/24/2015		2,604,387							71,504	71,504			
1818303	HOUSTON	TX	S	04/13/2017		1,560,336							40,106	40,106			
1818501	RALEIGH	NC		03/16/2015		12,808,847							437,849	437,849			
1818601	LINTHICUM HEIGHTS	MD		04/01/2015		8,314,610							264,434	264,434			
1818901	FORT WORTH	TX		04/29/2015		6,953,397							247,798	247,798			
1819001	COLUMBUS	OH	S	11/08/2013		12,148,126							373,831	373,831			
1819002	COLUMBUS	OH	S	11/08/2013		520,974							88,977	88,977			
1819101	COLUMBUS	OH		11/08/2013		14,563,751							316,357	316,357			
1819102	COLUMBUS	OH		11/08/2013		601,769							70,130	70,130			
1819301	LIVERMORE	CA		05/21/2015		7,964,489							228,584	228,584			
1819401	THE WOODLANDS	TX		05/21/2015		2,409,161							121,680	121,680			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1819501	CONCORD	NC		05/26/2015		6,810,394							247,622	247,622			
1819801	HOUSTON	TX		06/18/2015		4,779,120							478,343	478,343			
1819901	AUSTIN	TX		06/19/2015		6,254,656							169,112	169,112			
1820001	CHARLESTON	IL		06/19/2015		3,686,195							190,308	190,308			
1820201	DALLAS	TX		06/24/2015		18,704,950							558,592	558,592			
1820301	DERBY	KS		06/24/2015		2,968,726							101,956	101,956			
1820501	DRAPER	UT		06/25/2015		19,850,194							635,940	635,940			
1820701	PARAMOUNT	CA		07/29/2015		13,062,312							656,832	656,832			
1821101	WARRENVILLE	IL		09/01/2015		22,478,405							524,715	524,715			
1821301	HOUSTON	TX		09/01/2015		55,420,069							1,564,521	1,564,521			
1821401	TALLAHASSEE	FL		09/02/2015		3,548,386							316,007	316,007			
1821801	BROOKPARK	OH		09/30/2015		8,799,563							230,881	230,881			
1821901	HOUSTON	TX		09/30/2015		6,217,511							163,604	163,604			
1822001	COLLEGE PARK	GA		09/30/2015		13,020,730							342,621	342,621			
1822101	COPPELL	TX		09/30/2015		11,387,670							73,443	73,443			
1822501	GLENDALE	CA		10/19/2015		22,163,462							635,551	635,551			
1822901	TINLEY PARK	IL		10/18/2017		4,118,030							57,891	57,891			
1823001	HOUSTON	TX	S	11/18/2015		8,078,297							243,755	243,755			
1823101	AGOURA HILLS	CA		12/01/2015		14,245,950							459,610	459,610			
1823201	DALLAS	TX		12/07/2015		10,539,345							328,442	328,442			
1823601	ENGLEWOOD	CO		01/28/2016		30,743,423							349,563	349,563			
1823801	PLAINFIELDS	IN		03/08/2016		23,407,199							633,376	633,376			
1823901	LOS ANGELES	CA		03/15/2016		18,151,254							112,763	112,763			
1824001	LOS ANGELES	CA		03/15/2016		31,525,862							195,852	195,852			
1824201	DETROIT	MI		04/11/2016		6,768,430							198,849	198,849			
1824301	DEERFIELD	FL		04/12/2016		2,212,171							68,298	68,298			
1824401	DALLAS	TX		04/14/2016		22,470,375							608,041	608,041			
1824701	PALM BEACH GARDENS	FL		04/20/2016		7,017,287							81,397	81,397			
1824801	MINNEAPOLIS	MN		04/27/2016		4,652,588							143,425	143,425			
1825001	POOLER	GA		05/13/2016		24,003,605							615,848	615,848			
1825401	CINCINNATI	OH		08/03/2016		37,512,832							970,554	970,554			
1825701	CARLSBAD	CA		08/25/2016		9,920,253							285,766	285,766			
1825801	OGDEN	UT		08/29/2016		9,378,265							242,639	242,639			
1825901	MILWAUKEE	WI		09/15/2016		12,365,507							367,295	367,295			
1826001	SAN JOSE	CA	S	09/26/2016		18,234,936							350,175	350,175			
1826101	BEDFORD	TX		09/29/2016		28,884,625							705,855	705,855			
1826601	MANDEVILLE	LA		11/17/2016		12,277,933							285,596	285,596			
1826701	FORT WORTH	TX		11/17/2016		11,853,942							349,955	349,955			
1826801	LAGUNA BEACH	CA		12/06/2016		9,850,988							62,654	62,654			
1827001	BROOKFIELD	WI		12/13/2016		9,293,859							233,146	233,146			
1827301	NAPERVILLE	IL		12/16/2016		22,568,677							668,912	668,912			
1827601	LEHI	UT		03/15/2017		20,653,633							497,356	497,356			
1827701	MURFREESBORO	TN	S	03/28/2017		23,308,325							559,573	559,573			
1828201	ROCKVILLE	MD		05/10/2017		27,910,167							446,214	446,214			
1828401	COLUMBIA	SC		05/23/2017		10,108,009							277,567	277,567			
1828501	GILBERT	AZ		05/24/2017		13,561,415							242,217	242,217			
1828701	PHOENIX	AZ		06/09/2017		8,386,009							57,362	57,362			
1828901	BIRMINGHAM	MI		06/15/2017		19,375,935							516,329	516,329			
1829001	LIVONIA	MI		06/20/2017		4,127,595							113,550	113,550			
1829101	SUFFOLK	VA		06/23/2017		25,778,788							109,420	109,420			
1829201	SCOTTSDALE	AZ		06/29/2017		55,179,746							1,528,755	1,528,755			
1829801	WOODLAND HILLS	CA		07/13/2017		15,448,478							415,058	415,058			
1830101	KNOXVILLE	TN		08/30/2017		6,336,052							170,812	170,812			
1830201	NAPERVILLE	IL	S	08/30/2017		20,042,615							92,880	92,880			
1830301	LEHI	UT		09/26/2017		24,277,403							574,143	574,143			
1830701	SPRING	TX	S	10/25/2017		21,617,874							500,795	500,795			
1831001	RINCON	GA		11/14/2017		6,051,240							160,175	160,175			
1831101	FARMINGTON HILLS	MI		11/16/2017		6,298,781							269,008	269,008			
1831401	HUTCHINS	TX		11/21/2017		22,204,580							608,367	608,367			
1831501	HOUSTON	TX		12/04/2017		45,150,351							2,117,235	2,117,235			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1831601	NASHVILLE	TN		12/12/2017		8,650,303							211,182	211,182			
1831602	NASHVILLE	TN		03/30/2020		2,943,057							70,832	70,832			
1831701	DUBLIN	OH		12/13/2017		28,913,000							85,768	85,768			
1831901	MOUNT LAUREL	NJ		12/14/2017		17,784,778							98,753	98,753			
1832001	NORTH SALT LAKE	UT		12/19/2017		6,731,165							177,093	177,093			
1832301	WEST ALLIS	WI	S	02/06/2018		10,157,087							168,566	168,566			
1832401	LOS ALTOS	CA	S	02/08/2018		18,165,625							314,581	314,581			
1832901	SOUTH JORDAN	UT		03/20/2018		38,416,684							994,492	994,492			
1833101	AMERICAN CANYON	CA		07/26/2016		26,036,538							634,720	634,720			
1833301	SAN DIEGO	CA		04/05/2018		6,986,016							156,021	156,021			
1833401	MILWAUKEE	WI		04/12/2018		11,472,208							141,976	141,976			
1833601	SCOTTSDALE	AZ		05/30/2018		59,301,875							202,588	202,588			
1834101	BRADENTON	FL		08/30/2018		22,510,850							5,810,231	5,810,231			
1834201	COLORADO SPRINGS	CO		08/30/2018		14,135,150							4,654,558	4,654,558			
1834301	WAUKESA	WI		09/12/2018		7,393,668							166,571	166,571			
1834401	SAVANAH	GA		09/25/2018		15,538,900							26,392	26,392			
1834501	BOISE	ID		09/27/2018		16,236,158							54,857	54,857			
1834601	PLANO	TX	S	09/28/2018		1,898,802							1,755,829	1,755,829			
1834701	CINCINNATI	OH		10/15/2018		7,457,188							192,177	192,177			
1834901	DRAPER	UT		10/17/2018		26,833,723							559,034	559,034			
1835001	MIAMI BEACH	FL		10/30/2018		41,335,729							351,357	351,357			
1835101	WEST ALLIS	WI	S	12/12/2018		6,801,547							62,344	62,344			
1835201	CARY	NC		09/02/2015		18,169,144							376,802	376,802			
1835401	LEHI	UT		05/29/2019		26,093,562							274,685	274,685			
1835501	HOUSTON	TX		09/13/2017		28,853,627							150,301	150,301			
1835601	DUBLIN	OH		07/01/2019		31,828,000							111,763	111,763			
1835701	COLUMBUS	OH		09/25/2019		15,422,292							267,823	267,823			
1836001	TEMPE	AZ		10/29/2019		16,924,208							30,742	30,742			
1836401	AURORA	CO		12/11/2019		48,769,801							1,135,110	1,135,110			
1836801	STERLING	VA		12/19/2014		35,082,894							336,298	336,298			
1837101	BUFORD	GA		03/10/2020		9,057,215							226,729	226,729			
1837601	LOS ANGELES	CA		06/18/2020		13,825,890							350,042	350,042			
1837801	PINOLE	CA		09/24/2020		6,458,510							156,636	156,636			
1838101	LAKE FOREST	IL		10/19/2020		25,338,341							440,909	440,909			
1838201	GREENVILLE	TX		11/05/2020		2,238,493							55,806	55,806			
1838501	BELLEVILLE	NJ		12/09/2020		7,462,500							164,315	164,315			
1839101	CULVER CITY	CA		07/14/2021									75,554	75,554			
1839401	EL SEGUNDO	CA		08/26/2021									18,584	18,584			
1839501	COLORADO SPRINGS	CO		08/30/2021									192,931	192,931			
1839701	HOUSTON	TX		10/07/2021									2,743	2,743			
1839901	LAS VEGAS	NV		12/11/2017		43,059,480							735,235	735,235			
1840101	COLUMBUS	OH		11/09/2021									62,241	62,241			
322501	HONOLULU	HI		12/18/2015		45,385,648							186,668	186,668			
322601	LOS ANGELES	CA		03/24/2016		14,389,062							255,258	255,258			
324401	WILMER	TX	S	11/10/2016		12,729,382							312,857	312,857			
324601	DENVER	CO	S	12/15/2016		8,932,025							39,785	39,785			
324701	SALT LAKE CITY	UT		02/09/2017		34,511,656							785,834	785,834			
325001	SPRING	TX		04/27/2017		74,346,547							1,497,203	1,497,203			
325401	KAPOLEI	HI	S	07/27/2017		51,420,000							726,946	726,946			
326701	DRAPER	UT		06/14/2018		13,500,000							45,434	45,434			
327201	SOUTH JORDAN	UT		11/15/2018		45,000,000							75,566	75,566			
327401	CYPRESS	TX		11/28/2018		20,410,222							3,049,875	3,049,875			
327501	RICHMOND	TX		12/04/2018		26,598,129							15,753,955	15,753,955			
327502	RICHMOND	TX		12/04/2018		4,948,592							2,637,660	2,637,660			
329501	CHINO	CA	S	10/15/2020		2,401,248							4,840,554	4,840,554			
0299999. Mortgages with partial repayments						2,546,217,865							93,851,454	93,851,454			
1810901	HOUSTON	TX		08/15/2013		5,167,857							5,167,857	4,400,000	(767,857)		(767,857)
0399999. Mortgages disposed						5,167,857							5,167,857	4,400,000	(767,857)		(767,857)
0599999 - Totals						3,261,472,365		3,383,792			3,383,792		870,794,214	870,026,358	(767,857)		(767,857)

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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	1,523,059	1,523,059		(977,064)				2,353,630		
	Mineral interest - Roaring Fork		Gulf of Mexico	LA	Roaring Fork Field		04/17/2003		9,071,000								71,405		
	Mineral interest - Escambia		Escambia	AL	Escambia		12/15/2005		10,486,325	3,286,388	3,286,388		(648,681)				905,674		
0199999. Oil and Gas Production - Unaffiliated									39,098,493	4,809,447	4,809,447		(1,625,745)				3,330,709		XXX
	Mineral Rights 0015 - Connable		Duval County	TX	Connable		01/01/1992										103,157		
	Mineral Rights 0163 - Conn		Polk County	TX	Conn		12/31/2005										5,772		
	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										309,532		
	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										5,738		
	Mineral Rights 0205 - Sequitor		Houston County	TX	Sequitor-Hondo Aughinbough A-2														
	Mineral Rights 0208 - Cinco		Atascosa County	TX	Cinco Simmons Tract												22,328		
	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												
	Mineral Rights 0213 - Hondo		Walker County	TX	Hondo/Walker County														
	Mineral Rights 0214 - Davon		Angelina County	TX	Devon/Holloway A-305														
	Mineral Rights 0215 - ElTex		Houston County	TX	ElTex 73A24		01/31/2012												
	Mineral Rights 0216 - KHL		Walker County	TX	KHL T192-20		01/31/2012												
	Mineral Rights 0217 - Interstate		Parker County	CO	Interstate		01/31/2011										313		
	Mineral Rights 0218 - Etoco		Houston County	TX	Etoco		01/31/2011										24,152		
	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												891,722		
	Mineral Rights 0221 - SWEPI		Ward County	TX	SWEPI/Shell HT&C RR												163,973		
	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										86,326		
	Mineral Rights 1250 - Frost		Wise City	TX	Frost Sunbarger		01/30/2009												
	Mineral Rights 1312 - Yaborough		Ward Counties	TX	Yarborough		10/01/1985										1,008,123		
	Mineral Rights 1314 - Townshire		Bryan	TX	Townshire Minerals		10/01/1985										1,035		
	Mineral Rights 1315 - ASL		Las Animas County	CO	ASL Mineral														
	Mineral Rights 1329 - Bravo		Various	NM	Bravo Dome		08/14/2001										23,038		
	Mineral Rights 1400 Chesapeake		Canadian County	OK	Chesapeake Operating, LLC														
	Mineral Rights 1401 - DCP Midstream		Canadian County	CO	DCP Midstream, LP												5,277		
	Mineral Rights 1402 - Taylor Operating		Cleveland County	OK	Taylor Operating Company, LLC												29		
	Mineral Rights 1403 - Red Bluff		Canadian County	OK	Red Bludd Resources LLC												290		
	Mineral Rights 1404 - Stable Energy		Canadian County	OK	Stable Energy Resources														
	Mineral Rights 1405 - Superior Pipeline		Canadian County	OK	Superior Pipeline Co.												20,323		
	Mineral Rights 1406 - Unit Petroleum		Oklahoma County	OK	Unit Petrioleum Company												475		
	Mineral Rights 1407 - United Production		Canadian County	OK	United Production Co.												6,509		
	Mineral Rights 1408 - Aelus Alt. Energy		Canadian County	OK	Aeolus Alternative Energy														
	Mineral Rights 1409 - High Peak Energy																75,494		
	Mineral Rights 1410 - Copperhead Resources																32,000		

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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 Rights 1411 - BP America																		
	Mineral Rights 186 - Sojitz		Rusk County	TX	Sojitz Energy Ventures, Inc.														
0599999. Mineral Rights - Unaffiliated																	2,785,606		XXX
	TCCL 1 McMillan Eagle Partners, L.P.		Houston	TX	TCCL 1 McMillan Eagle Partners L.P.		02/26/2018		3,200,000	3,200,000	3,196,000		3,200				288,000		
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated									3,200,000	3,200,000	3,196,000		3,200				288,000		XXX
	LOC to ANTAC, LLC		Galveston	TX	ANTAC, LLC		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		(18,043)	(18,043)	(18,043)								
	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		09/01/2017		4,658,569	4,658,569									
	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		4,658,569	4,658,569	4,658,569								
	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												
	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 ANH Investments, LLC		Galveston	TX	ANH		07/01/2018		400,000,000	408,139,382	400,000,000						24,000,000		
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									409,299,095	417,438,477	404,640,526						24,000,000		XXX
	Equity Fund 7077 - Sound Point Partners US Direct Lending Fund II,		New York	NY	CVC Credit Partners, LLC	2.B	09/24/2018			336,768	336,768	23,055					423,070	266,829	32.559
	Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP		Minneapolis	MN	Northstar Capital, LLC	2.A	10/30/2019		1,383,730	1,703,496	1,703,496	704,678					616,270		0.552
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP		New York	NY	PineBridge Investments, LLC	1.E	12/06/2019		1,847,428	2,176,217	2,176,217	271,173					182,352	402,572	0.607
	Equity Fund 7098 - Crescent Private Credit Partners Levered Unitra		Los Angeles	CA	Crescent Capital Group	2.C	12/31/2019		2,387,084	5,059,255	5,059,255	2,427,840					(34,834)	537,507	2.342
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP		New York	NY	PineBridge Investments, LLC	2.B	11/19/2020		3,399,137	2,957,391	2,957,391	(441,746)					65,485	2,600,863	1.425
	Equity Fund 7112 - Monroe Private Credit Feeder Fund IV Structured		Chicago	IL	Monroe Capital	2.C	12/11/2020		15,704,785	16,508,083	16,508,083	521,714					17,566	4,013,632	39.409
	Equity Fund 7119 - Crescent Direct Lending Levered Fund III Note Feeder, LP		Los Angeles	CA	Crescent Capital Group	2.C	08/18/2021		3,296,595	3,364,856	3,364,856	68,261						11,703,405	1.555
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									28,018,759	32,106,066	32,106,066	3,574,975					653,639	20,141,078	XXX
	Equity Fund 7047 - Comvest Capital III, LP		West Palm Beach	FL	Comvest Capital		04/10/2015		2,366,206	2,366,206	2,366,206	(76,501)					236,885	1,583,211	4.060
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP		West Conshohocken	PA	Morgan Stanley AIP		07/19/2015		8,391,945	8,391,945	8,391,945	159,799					1,345,655	493,284	19.510

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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 7050 - Crestline Specialty Lending, LP		Ft Worth	TX	Crestline Partners		03/15/2015		2,410,750	2,410,750	2,410,750						538,438	4,919,574	12.400
	Equity Fund 7053 - Monroe Capital Private Credit Fund II LP		Chicago	IL	Monroe Capital		04/15/2016		7,017,537	7,017,537	7,017,537	(1,841,871)					2,916,272	2,250,000	2.914
	Equity Fund 7059 - Arrowhead Capital Fund III, LP		Paramus	NJ	Arrowhead Partners GP, LLC		06/28/2017		1,184,910	1,184,910	1,184,910	(3,988)					224,205	3,431,666	1.730
	Equity Fund 7060 - Comvest Capital IV, LP		West Palm Beach	FL	Comvest Capital		03/29/2018		9,569,033	9,569,033	9,569,033						1,610,210	4,940,217	2.640
	Equity Fund 7062 - Monroe Capital Private Credit Fund III LP		Chicago	IL	Monroe Capital		05/31/2018		17,581,752	17,581,752	17,581,752	575,110					1,503,206	2,997,479	3.601
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP		West Conshohocken	PA	Morgan Stanley AIP		06/21/2018		13,572,040	13,572,040	13,572,040						1,029,677	16,509,932	9.957
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP		New York	NY	Centre Lane Partners		10/31/2018		11,610,232	11,610,232	11,610,232	72,994					983,894	7,522,633	27.030
	Equity Fund 7071 - Metropolitan Partners Fund V, LP		New York	NY	Metropolitan Partners Fund V, GP		12/13/2018		9,825,983	9,825,983	9,825,983	(283,691)					2,666,543		16.715
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP		Chicago	IL	Maranon Capital		01/18/2019		13,253,176	13,253,176	13,253,176	374,451					2,912,807	6,872,523	24.908
	Equity Fund 7079 - Arrowhead		Paramus	NJ	Arrowhead Partners GP, LLC		05/31/2019		4,735,944	4,735,944	4,735,944	(4,597)					851,817	13,749,951	6.918
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP		New York	NY	Metropolitan Partners Fund VI, GP		08/14/2019		41,514,325	41,514,325	41,514,325	2,674,518					2,923,929		18.169
	Equity Fund 7082 - First Eagle Direct Lending Fund I		New York	NY	First Eagle Direct Lending I GP, LLC		08/26/2019		3,879,621	3,879,621	3,879,621	816,558					1,106,499	13,841,377	18.467
	Equity Fund 7087 - Comvest Credit Partners V, LP		West Palm Beach	FL	Comvest Capital		11/25/2019		12,066,963	12,066,963	12,066,963	(441,310)					1,922,069	17,618,218	4.680
	Equity Fund 7092 - Deerpath Capital Advantage V (US), LP		Fort Lauderdale	FL	Deerpath Capital Management, LP		12/12/2019		25,314,929	25,314,929	25,314,929	142,428					2,018,436	5,350,411	13.200
	Equity Fund 7096 - Kayne Senior Credit Fund IV, LP		Los Angeles	CA	Kayne Anderson Capital Advisors, LP		01/30/2020		18,318,694	18,318,694	18,318,694	1,072,784					853,522	6,250,000	13.615
	Equity Fund 7100 - Benefit Street Partners SOF II		New York	NY	Benefit Street Partners, LLC		04/01/2020		2,584,040	2,584,040	2,584,040	(258,064)					898,072	2,773,030	1.974
	Equity Fund 7103 - Newstone Capital Partners IV, LP		Dallas	TX	Newstone Capital Partners		04/30/2020		7,753,842	7,753,842	7,753,842	(950,081)					4,356,357	31,303,334	4.930
	Equity Fund 7104 - LBC Credit Partners V, LP		Radnor	PA	LBC Credit Partners		07/17/2020		16,494,406	16,494,406	16,494,406	(80,045)					1,482,262	13,640,803	4.244
	Equity Fund 7106 - Audax Senior Loan Fund I, LP		Boston	MA	Audax Group		09/30/2020		85,670,362	85,670,362	85,670,362	1,015,187					3,190,864		
	Equity Fund 7108 - Oaktree Mezzanine Fund V Feeder (ICI), L.P.		Los Angeles	CA	Oaktree Capital Management		10/09/2020		1,409,876	1,409,876	1,409,876						73,780	3,669,500	5.430
	Equity Fund 7110 - HarbourVest Direct Lending Fund (L), LP		Boston	MA	HarbourVest Partners		11/20/2020		26,958,088	26,958,088	26,958,088						271,736	42,000,000	8.316
	Equity Fund 7114 - PennantPark Credit Opportunities Fund III, LP		New York	NY	PennantPark Investment Advisers, LLC		02/02/2021		20,763,195	20,763,195	20,763,195	1,763,195					1,680,685	1,000,000	11.111
	Equity Fund 7115 - Metropolitan Partners Fund VII LP		New York	NY	Metropolitan Partners Fund VII, GP		02/12/2021		24,651,329	24,651,329	24,651,329	1,651,329						23,000,000	37.985
	Equity Fund 7117 - VPC Asset Backed Opportunistic Credit Fund (Levered), LP		Chicago	IL	Victory Park Capital Advisors, LLC		04/21/2021		45,437,224	45,437,224	45,437,224	5,080,798					1,518,103	34,643,574	
	Equity Fund 7118 - HPS Specialty Loan Fund, V-L, LP		New York	NY	HPS Investment Partners, LLC		05/14/2021		33,426,457	33,426,457	33,426,457	290,058					514,349	36,750,000	5.080
	Equity Fund 7120 - PennantPark Senior Credit Fund Levered, LP		New York	NY	PennantPark Investment Advisers, LLC		07/07/2021		49,938,297	49,938,297	49,938,297	6,000,237					(1,529,879)	2,947,182	24.361
	Equity Fund 7121 - Kayne Senior Credit Fund IV-B, LP		Los Angeles	CA	Kayne Anderson Capital Advisors, LP		08/16/2021		23,803,196	23,803,196	23,803,196	(251,779)						20,794,500	38.462
	Equity Fund 7122 - MGG SF Evergreen Fund, LP		New York	NY	MGG Investment Group		09/08/2021		60,939,420	60,939,420	60,939,420	53,384					3,371	39,113,964	
	Equity Fund 7123 - Deerpath Broadway Partners, LP		Fort Lauderdale	FL	Deerpath Capital Management, LP		09/15/2021		100,374,131	100,374,131	100,374,131	374,131					1,147,251		100.000
	Equity Fund 7124 - Maranon Senior Credit Strategies Fund X - Levered, LP		Chicago	IL	Maranon Capital		10/22/2021		26,250,000	26,250,000	26,250,000							48,750,000	57.788

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
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									729,067,903	729,067,903	729,067,903	17,925,034					39,251,015	408,716,363	XXX
03663#-10-8	ANTAC, LLC		Galveston	TX	ANTAC, LLC		12/30/1994		523,342,483	523,342,483	523,342,483	523,342,483							
000000-00-0	ANH Investments, LLC		Galveston	TX	ANH		08/21/2007		2,677,251,885	2,677,251,885	2,677,251,885	2,677,251,885							
2099999. Joint Venture Interests - Common Stock - Affiliated									3,200,594,368	3,200,594,368	3,200,594,368	3,200,594,368							XXX
	Equity Fund 7055 - Greystar Equity Partners IX, LP		Charleston	SC	Greystar Equity Partners IX		04/26/2016		733,606	733,606	733,606	(597,391)					5,553,493	1,051,417	0.780
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP		New York	NY	Neuberger Berman		12/26/2019		5,635,088	5,977,392	5,977,392	340,776					712,380	4,537,456	1.405
2199999. Joint Venture Interests - Real Estate - Unaffiliated									6,368,694	6,710,998	6,710,998	(256,615)					6,265,873	5,588,873	XXX
	Historical Bldg - Kearns		Salt Lake City	UT	Kearns Building		01/01/1988		15,778,493	22,707,751	22,707,751	(903,615)							85.000
	Land - Eagle IND		Houston	TX	Eagle Ind., LP		12/01/1999		9,994,895	10,700,953	10,700,953	184,820							99.000
	Land - Moody Rambin		Houston	TX	Parkside Capital Fund II		12/31/2014		586,994	1,200,589	1,200,589	(20,623)					483,595		8.000
	Equity Fund 7084 - Pizzuti Investors Fund III		Dover	DE	Pizzuti Investors Fund III GP, LLC		08/15/2019		9,719,700	12,281,817	12,281,817	2,805,967						19,892,010	50.000
	Equity Fund 7091 - Parkside Capital Land Fund III, Ltd.		Houston	TX	Parkside Capital, LLC		11/20/2019		1,904,894	1,822,047	1,822,047	(79,376)						2,574,096	8.403
2299999. Joint Venture Interests - Real Estate - Affiliated									37,984,976	48,713,157	48,713,157	1,987,173					483,595	22,466,106	XXX
	Equity Fund 7035 - Rutledge Partners, LP		Smyrna	GA	Rutledge Partners		03/01/1996		1,987,330	17,561,632	17,561,632	2,723,426							57.520
	Equity Fund 7039 - Starvest Partners, LP		New York	NY	Starvest Management Equity Fund		08/01/1999					(9,156)					18,467		3.333
	Equity Fund 7043 - Lexington Partners, LP		New York	NY	Lexington Partners		11/03/2005			468,632	468,632	(55,541)					210,316		0.569
	Equity Fund 7044 - Arlington Capital Partners II, LP		Washington	DC	Arlington Capital Partners		01/05/2006			65,440	65,440	46,060						155,619	1.709
	Equity Fund 7045 - Black Diamond Capital Partners I, LP		Austin	TX	Black Diamond Capital Partners		12/29/2006					(20,859)					31,347		5.556
	Equity Fund 7046 - Maranon Mezzanine Fund, LP		Chicago	IL	Maranon Capital		08/13/2009					(15,032)					42,250		4.894
	Equity Fund 7048 - Pinnacle IV, LP		Palo Alto	CA	Pinnacle Ventures		05/27/2015		9,854,988	11,292,975	11,292,975	1,437,987					3,293,390	42,028	19.068
	Equity Fund 7051 - Shinnecock Income Fund, LP		Los Angeles	CA	Shinnecock Partners		12/01/2015		8,000,000	10,659,458	10,659,458	672,386							31.810
	Equity Fund 7061 - Pinnacle V, LP		Menlo Park	CA	Pinnacle Ventures		05/24/2018		12,180,361	12,655,399	12,655,399	379,900					4,060,546	5,684,594	24.565
2599999. Joint Venture Interests - Other - Unaffiliated									32,022,679	52,703,536	52,703,536	5,159,171					7,656,316	5,882,241	XXX
	R4 Capital		New York	NY			04/24/2014		11,379,657	6,660,266	6,660,266		(2,249,339)				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	287,585	287,585		(103,861)						4.380
	Summit VII		Seattle	WA			12/22/2014		5,533,129	133,311	133,311		(37,205)						40.000
	Summit XIV		Seattle	WA			12/01/2014		1,450,000	6,317,292	6,317,292		(1,632,215)						20.000
	WNC		Irvine	CA			12/22/2014		2,660,431	309,074	309,074		(349,435)						6.490
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									34,096,866	13,707,529	13,707,529		(4,372,055)				70,666		XXX
55550D-CS-6	Dallas County Schools		Dallas	TX	Coastal Securities	1. FE	08/13/2015		485,518	485,518	485,518						16,386		
	Housing Auth. City of Meriden Lease			CT		1. FE	10/25/2019		3,083,424	3,083,424	3,083,173						104,493		
4699999. Any Other Class of Assets - Unaffiliated									3,568,942	3,568,942	3,568,691						120,879		XXX
4899999. Total - Unaffiliated									872,242,336	842,674,421	842,674,170	26,402,565	(5,997,800)				60,134,703	440,328,555	XXX
4999999. Total - Affiliated									3,651,078,439	3,669,946,002	3,657,144,051	3,202,581,541	3,200				24,771,595	22,466,106	XXX
5099999 - Totals									4,523,320,775	4,512,620,423	4,499,818,221	3,228,984,106	(5,994,600)				84,906,298	462,794,661	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$		1B ...$		1C ...$		1D ...$		1E ...$	2,176,217	1F ...$		1G ...$	
1B	2A ...$	1,703,496	2B ...$	3,294,159	2C ...$	24,932,194								
1C	3A ...$		3B ...$		3C ...$									
1D	4A ...$		4B ...$		4C ...$									

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$		1B ...$		1C ...$		1D ...$		1E ...$	2,176,217	1F ...$		1G ...$	
1B	2A ...$	1,703,496	2B ...$	3,294,159	2C ...$	24,932,194								
1E	5A ...$		5B ...$		5C ...$									
1F	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, LLC	Galveston	TX	ANTAC, LLC	07/01/2018			6,200,000		
	LOC to ANH Investments, LLC	Galveston	TX	ANH	01/01/2013			66,200,000		
	LOC to American National Property & Casualty Company of Lousiana	Galveston	TX	ANPLA	10/15/2020			5,500,000		
	LOC to American National Lloyd's Insurance Company	Galveston	TX	LLOYDS	07/01/2020			3,600,000		
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY	06/30/2020		1,400,000	12,600,000		
	LOC to United Farm Family	Galveston	TX	UFF	06/30/2020			8,600,000		
	LOC to Alternative Benefit Management	Galveston	TX	ABM	09/01/2020			1,380,000		
	LOC to American National County Mutual Insurance Company	Galveston	TX	ANCMIC	09/01/2020			900,000		
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							1,400,000	104,980,000		XXX
	Equity Fund 7077 - Sound Point Partners US Direct Lending Fund II,	New York	NY	CVC Credit Partners, LLC	09/24/2018			399,577		32.560
	Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP	Minneapolis	MN	Northstar Capital, LLC	10/30/2019			538,624		0.550
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC	12/06/2019			336,772		0.610
	Equity Fund 7098 - Crescent Private Credit Partners Levered Unitra	Los Angeles	CA	Crescent Capital Group	12/31/2019			786,405		2.340
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	PineBridge Investments, LLC	11/19/2020			3,375,201		1.430
	Equity Fund 7112 - Monroe Private Credit Feeder Fund IV Structured	Chicago	IL	Monroe Capital	12/11/2020			15,025,804		39.410
	Equity Fund 7119 - Crescent Direct Lending Levered Fund III Note Feeder, LP	Los Angeles	CA	Crescent Capital Group	08/18/2021		1,268,266	2,028,329		1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							1,268,266	22,490,712		XXX
	Equity Fund 7047 - Comvest Capital III, LP	West Palm Beach	FL	Comvest Capital	04/10/2015			118,637		4.060
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP	West Conshohocken	PA	Morgan Stanley AIP	07/19/2015			311,947		19.510
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Arrowhead Partners GP, LLC	06/28/2017			830,571		1.730
	Equity Fund 7060 - Comvest Capital IV, LP	West Palm Beach	FL	Comvest Capital	03/29/2018			10,571,788		2.640
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Morgan Stanley AIP	06/21/2018			12,222,312		9.960
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Centre Lane Partners	10/31/2018			4,486,486		27.030
	Equity Fund 7079 - Arrowhead	Paramus	NJ	Arrowhead Partners GP, LLC	05/31/2019			3,332,972		6.920
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP	New York	NY	Metropolitan Partners Fund VI, GP	08/14/2019			8,000,000		18.170
	Equity Fund 7087 - Comvest Credit Partners V, LP	West Palm Beach	FL	Comvest Capital	11/25/2019			17,524,102		4.680
	Equity Fund 7092 - Deerpath Capital Advantage V (US), LP	Fort Lauderdale	FL	Deerpath Capital Management, LP	12/12/2019			6,954,644		13.200
	Equity Fund 7100 - Benefit Street Partners SOF II	New York	NY	Benefit Street Partners, LLC	04/01/2020			1,664,845		1.970
	Equity Fund 7103 - Newstone Capital Partners IV, LP	Dallas	TX	Newstone Capital Partners	04/30/2020			4,381,162		4.930
	Equity Fund 7104 - LBC Credit Partners V, LP	Radnor	PA	LBC Credit Partners	07/17/2020			13,950,000		4.240
	Equity Fund 7106 - Audax Senior Loan Fund I, LP	Boston	MA	Audax Group	09/30/2020			40,000,000		
	Equity Fund 7108 - Oaktree Mezzanine Fund V Feeder (ICI), L.P.	Los Angeles	CA	Oaktree Capital Management	10/09/2020			1,150,000		5.430
	Equity Fund 7110 - HarbourVest Direct Lending Fund (L), LP	Boston	MA	HarbourVest Partners	11/20/2020			16,750,000		8.320
	Equity Fund 7114 - PennantPark Credit Opportunities Fund III, LP	New York	NY	PennantPark Investment Advisers, LLC	02/02/2021		7,204,144	11,795,856		11.110
	Equity Fund 7115 - Metropolitan Partners Fund VII LP	New York	NY	Metropolitan Partners Fund VII, GP	02/01/2021		11,500,000	11,500,000		37.990
	Equity Fund 7117 - VPC Asset Backed Opportunistic Credit Fund (Levered), LP	Chicago	IL	Victory Park Capital Advisors, LLC	04/21/2021		33,656,762	6,699,664		
	Equity Fund 7118 - HPS Specialty Loan Fund, V-L, LP	New York	NY	HPS Investment Partners, LLC	05/14/2021		10,500,000	22,750,000		5.080
	Equity Fund 7120 - PennantPark Senior Credit Fund Levered, LP	New York	NY	PennantPark Investment Advisers, LLC	07/07/2021		30,000,000	17,052,818		24.360
	Equity Fund 7121 - Kayne Senior Credit Fund IV-B, LP	Los Angeles	CA	Kayne Anderson Capital Advisors, LP	01/08/1900		15,205,500	9,000,000		38.460
	Equity Fund 7122 - MGG SF Evergreen Fund, LP	New York	NY	MGG Investment Group	09/08/2021		3,528,809	57,357,227		
	Equity Fund 7123 - Deerpath Broadway Partners, LP	Fort Lauderdale	FL	Deerpath Capital Management, LP	09/15/2021		50,000,000	50,000,000		100.000
	Equity Fund 7124 - Maranon Senior Credit Strategies Fund X - Levered, LP	Chicago	IL	Maranon Capital	10/22/2021		15,000,000	11,250,000		57.790
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							176,595,215	339,655,031		XXX
03663#-10-8	ANTAC, LLC	Galveston	TX	Moved from Schedule D	12/30/1994					
000000-00-0	ANH Investments, LLC	Galveston	TX	Moved from Schedule D	08/21/2007					
2099999. Joint Venture Interests - Common Stock - Affiliated										XXX
	Equity Fund 7055 - Greystar Equity Partners IX, LP	Charleston	SC	Greystar Equity Partners IX	04/26/2016			96,313		0.780
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Neuberger Berman	12/26/2019			2,450,000		1.410
2199999. Joint Venture Interests - Real Estate - Unaffiliated								2,546,313		XXX
	Equity Fund 7084 - Pizzuti Investors Fund III	Dover	DE	Pizzuti Investors Fund III GP, LLC	08/15/2019			5,250,000		50.000
	Equity Fund 7091 - Parkside Capital Land Fund III, Ltd.	Houston	TX	Parkside Capital, LLC	11/20/2019			1,911,764		8.400
2299999. Joint Venture Interests - Real Estate - Affiliated								7,161,764		XXX
4899999. Total - Unaffiliated							177,863,481	364,692,056		XXX
4999999. Total - Affiliated							1,400,000	112,141,764		XXX
5099999 - Totals							179,263,481	476,833,820		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	12/31/2021	729,856							729,856	729,856				6,660
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated							729,856							729,856	729,856				6,660
	LOC to ANTAC, LLC	Galveston	TX	ANTAC, LLC	12/17/2009	12/31/2021					12,387	12,387		6,212,387	6,212,387				12,387
	LOC to ANH Investments, LLC	Galveston	TX	ANH	02/05/1998	12/31/2021					48,848	48,848		66,248,848	66,248,848				48,848
	LOC to American National Property & Casualty Company of Lousiana	Galveston	TX	ANPLA	09/01/2017	12/31/2021					1,068	1,068		5,519,112	5,519,112				1,068
	LOC to American National Lloyd's Insurance Company	Galveston	TX	LLOYDS	07/01/2020	12/31/2021					2,003	2,003		3,602,003	3,602,003				2,003
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY	06/30/2020	12/31/2021					5,788	5,788		14,005,788	14,005,788				5,788
	LOC to United Farm Family	Galveston	TX	UFF	06/30/2020	12/31/2021	7,434,162				116,806	116,806		11,492,398	11,492,398				116,806
	LOC to Alternative Benefit Management	Galveston	TX	ABM	09/01/2020	12/31/2021					2,263	2,263		1,382,263	1,382,263				2,263
	LOC to American National County Mutual Insurance Company	Galveston	TX	ANCMIC	09/01/2020	12/31/2021	501,827				2,570	2,570		1,404,397	1,404,397				2,570
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							7,935,989				191,733	191,733		109,867,196	109,867,196				191,733
	Equity Fund 7077 - Sound Point Partners US Direct Lending Fund II,	New York	NY	Return of Capital	09/24/2018	11/23/2021	312,814							312,814	312,814				
	Equity Fund 7098 - Crescent Private Credit Partners Levered Unitra	Los Angeles	CA	Return of Capital	12/31/2019	08/20/2021	468,384							468,384	468,384				
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	Return of Capital	11/19/2020	12/31/2021	848,354							848,354	848,354				
	Equity Fund 7112 - Monroe Private Credit Feeder Fund IV Structured	Chicago	IL	Return of Capital	12/11/2020	11/24/2021	3,734,050							3,734,050	3,734,050				
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							5,363,602							5,363,602	5,363,602				
	Equity Fund 7047 - Comvest Capital III, LP	West Palm Beach	FL	Return of Capital	04/10/2015	11/22/2021	2,553,638							2,553,638	2,553,638				
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP	West Conshohocken	PA	Return of Capital	07/19/2015	12/20/2021	2,301,427							2,301,427	2,301,427				
	Equity Fund 7050 - Crestline Specialty Lending, LP	Ft Worth	TX	Return of Capital	03/15/2015	10/29/2021	1,317,933							1,317,933	1,317,933				
	Equity Fund 7053 - Monroe Capital Private Credit Fund II LP	Chicago	IL	Return of Capital	04/15/2016	11/23/2021	3,086,351							3,086,351	3,086,351				
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Return of Capital	06/28/2017	12/06/2021	1,384,208							1,384,208	1,384,208				
	Equity Fund 7060 - Comvest Capital IV, LP	West Palm Beach	FL	Return of Capital	03/29/2018	12/03/2021	11,784,918							11,784,918	11,784,918				
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Return of Capital	06/21/2018	12/21/2021	2,744,791							2,744,791	2,744,791				
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Return of Capital	10/31/2018	12/22/2021	6,110,137							6,110,137	6,110,137				
	Equity Fund 7071 - Metropolitan Partners Fund V, LP	New York	NY	Return of Capital	12/13/2018	12/29/2021	9,579,853							9,579,853	9,579,853				
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP	Chicago	IL	Return of Capital	01/18/2019	12/30/2021	3,953,982							3,953,982	3,953,982				
	Equity Fund 7079 - Arrowhead	Paramus	NJ	Return of Capital	05/31/2019	12/06/2021	5,587,286							5,587,286	5,587,286				
	Equity Fund 7080 - Metropolitan Partners Fund VI, LP	New York	NY	Return of Capital	08/14/2019	12/29/2021	13,014							13,014	13,014				
	Equity Fund 7082 - First Eagle Direct Lending Fund I	New York	NY	Return of Capital	08/26/2019	10/22/2021	7,785,470							7,785,470	7,785,470				
	Equity Fund 7087 - Comvest Credit Partners V, LP	West Palm Beach	FL	Return of Capital	11/25/2019	12/17/2021	14,457,139							14,457,139	14,457,139				
	Equity Fund 7092 - Deerpath Capital Advantage V (US), LP	Fort Lauderdale	FL	Return of Capital	12/12/2019	12/23/2021	8,876,253							8,876,253	8,876,253				
	Equity Fund 7096 - Kayne Senior Credit Fund IV, LP	Los Angeles	CA	Return of Capital	01/30/2020	12/31/2021	388,373							388,373	388,373				
	Equity Fund 7103 - Newstone Capital Partners IV, LP	Dallas	TX	Return of Capital	04/30/2020	10/20/2021	11,070,737							11,070,737	11,070,737				

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 7104 - LBC Credit Partners V, LP	Radnor	PA	Return of Capital	07/17/2020	12/22/2021	1,505,594							1,505,594	1,505,594				
	Equity Fund 7106 - Audax Senior Loan Fund I, LP	Boston	MA	Return of Capital	09/30/2020	11/08/2021	344,825							344,825	344,825				
	Equity Fund 7108 - Oaktree Mezzanine Fund V Feeder (ICI), L.P.	Los Angeles	CA	Return of Capital	10/09/2020	11/30/2021	356,720							356,720	356,720				
	Equity Fund 7110 - HarbourVest Direct Lending Fund (L), LP	Boston	MA	Return of Capital	11/20/2020	12/06/2021	1,041,912							1,041,912	1,041,912				
	Equity Fund 7118 - HPS Specialty Loan Fund, V-L, LP	New York	NY	Return of Capital	05/14/2021	11/29/2021	113,601							113,601	113,601				
	Equity Fund 7120 - PennantPark Senior Credit Fund Levered, LP	New York	NY	Return of Capital	07/07/2021	10/28/2021	3,114,758							3,114,758	3,114,758				
	Equity Fund 7121 - Kayne Senior Credit Fund IV-B, LP	Los Angeles	CA	Return of Capital	08/16/2021	12/31/2021	150,525							150,525	150,525				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							99,623,445							99,623,445	99,623,445				
	Equity Fund 7055 - Greystar Equity Partners IX, LP	Charleston	SC	Return of Capital	04/26/2016	11/12/2021	7,566,402							7,566,402	7,566,402				
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Return of Capital	12/26/2019	12/14/2021	86,117							86,117	86,117				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							7,652,519							7,652,519	7,652,519				
	Land - Proterra	Houston	TX	Parkside Capital	12/11/2006	03/31/2021	2,763	(2,763)				(2,763)							
	Land - Eagle IND	Houston	TX	Eagle Ind., LP	12/01/1999	12/31/2021	4,702,500							4,702,500	4,702,500				
	Land - Moody Rambin	Houston	TX	Parkside Capital Fund II	12/31/2014	12/31/2021	800,000							800,000	800,000				
	Equity Fund 7091 - Parkside Capital Land Fund III, Ltd.	Houston	TX	Return of Capital	11/20/2019	12/29/2021	521,009							521,009	521,009				
	Equity Fund 7084 - Pizzuti Investors Fund III	Dover	DE	Return of Capital	08/15/2019	03/31/2021	256,517							256,517	256,517				
2299999. Joint Venture Interests - Real Estate - Affiliated							6,282,789	(2,763)				(2,763)		6,280,026	6,280,026				
	Equity Fund 7048 - Pinnacle IV, LP	Palo Alto	CA	Return of Capital	05/27/2015	12/20/2021	1,394,820							1,394,820	1,394,820				
2599999. Joint Venture Interests - Other - Unaffiliated							1,394,820							1,394,820	1,394,820				
4899999. Total - Unaffiliated							114,764,242							114,764,242	114,764,242				6,660
4999999. Total - Affiliated							14,218,778	(2,763)			191,733	188,970		116,147,222	116,147,222				191,733
5099999 - Totals							128,983,020	(2,763)			191,733	188,970		230,911,464	230,911,464				198,393

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				1.A FE	94,512	102.1630	91,947	90,000	92,651		(1,106)			1.800	0.550	MN	203	1,620	04/23/2020	05/16/2024
3134A4-NQ-3	FEDERAL HOME LN MTG IO STRIP	.@			1.B	1,912,382	86.6910	1,891,607	2,182,000	1,507,688		67,760			0.000	4.650	N/A			02/23/2017	01/15/2030
31358D-DG-6	FEDERAL NL MTG ASSN	.@			1.B	3,068,401	87.2560	1,150,907	1,319,000	899,514		41,827			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	99.9990	54,999,720	55,000,000	55,000,000					0.230	0.230	MON	5,549	98,255	06/09/2020	01/13/2022
912828-2A-7	UNITED STATES TREAS				1.A	115,311	101.1320	111,246	110,000	114,405		(906)			1.500	0.610	FA	623	1,650	01/12/2021	08/15/2026
912828-5N-6	UNITED STATES TREAS				1.A	5,843,094	106.5890	5,542,672	5,200,000	5,701,508		(126,979)			2.875	0.380	MN	87,893	74,750	11/19/2020	11/30/2025
912828-M4-9	UNITED STATES TREAS				1.B FE	1,297,359	101.2460	1,316,199	1,300,000	1,299,549		535			1.875	1.910	AO	4,219	24,375	10/13/2017	10/31/2022
912828-R3-6	UNITED STATES TREAS				1.A	176,110	101.6750	172,849	170,000	175,196		(914)			1.625	0.910	MN	359	2,763	03/18/2021	05/15/2026
912828-V2-3	UNITED STATES TREAS				1.A	10,679	102.9960	10,300	10,000	10,382		(190)			2.250	0.330	JD	113	225	06/05/2020	12/31/2023
912828-W8-9	UNITED STATES TREAS				1.A	1,079,303	100.4260	1,085,005	1,080,400	1,080,344		227			1.875	1.890	MS	5,204	20,258	04/10/2017	03/31/2022
912828-Z7-8	UNITED STATES TREAS				1.A	672,344	101.1050	657,186	650,000	671,161		(1,183)			1.500	0.840	JJ	4,080		09/15/2021	01/31/2027
912828-ZH-6	UNITED STATES TREAS				1.A	90,007	99.6640	89,698	90,000	90,003		(2)			0.250	0.240	AO	248	138	04/29/2020	04/15/2023
91282C-BH-3	UNITED STATES TREAS				1.A	491,875	96.7420	483,711	500,000	493,251		1,376			0.375	0.710	JJ	1,722		02/25/2021	01/31/2026
91282C-BW-0	UNITED STATES TREAS				1.A	854,625	98.0190	842,968	860,000	855,333		708			0.750	0.870	AO	1,142	3,188	04/28/2021	04/30/2026
91282C-CP-4	UNITED STATES TREAS				1.A	109,905	97.2380	106,962	110,000	109,913		8			0.625	0.640	JJ	288		08/02/2021	07/31/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						70,815,907	XXX	68,552,977	68,671,400	68,100,898		(18,839)			XXX	XXX	XXX	111,643	227,222	XXX	XXX
38382D-GX-1	GNMA REMIC TRUST			4	1.B	1,926,097	101.9850	1,915,266	1,877,974	1,924,073		(64,935)			3.000	2.860	MON	4,695	56,339	02/26/2020	02/20/2050
38382E-AC-1	GNMA REMIC TRUST			4	1.B	5,188,281	105.6610	5,283,066	5,000,000	5,181,669		(4,020)			3.500	3.290	MON	14,583	175,000	03/19/2020	04/20/2050
831628-CY-6	SBA PC FIX 100087			4	1.B FE	843,951	105.2920	809,293	768,614	832,652		(9,982)			4.575	3.790	MON	4,505	35,164	07/30/2012	09/25/2036
83190A-EF-6	SMALL BUSINESS ADMINISTRATION BOND			4	1.B FE	802,276	100.6260	762,684	757,935	760,095		(3,760)			4.018	3.520	MON	2,538	30,776	10/22/2012	08/01/2022
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						8,760,605	XXX	8,770,309	8,404,523	8,698,489		(82,697)			XXX	XXX	XXX	26,321	297,279	XXX	XXX
0599999. Total - U.S. Government Bonds						79,576,512	XXX	77,323,286	77,075,923	76,799,387		(101,536)			XXX	XXX	XXX	137,964	524,501	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A.		1.D FE	5,000,000	116.8170	5,840,854	5,000,000	5,000,000					8.050	8.040	JJ	194,542	402,500	06/24/1994	07/07/2024
55276V-AJ-1	MDGH - GMTN BV		D.		1.C FE	10,637,500	104.2060	10,420,680	10,000,000	10,579,687		(57,813)			2.875	2.040	MN	43,125	287,500	03/25/2021	11/07/2029
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						15,637,500	XXX	16,261,534	15,000,000	15,579,687		(57,813)			XXX	XXX	XXX	237,667	690,000	XXX	XXX
1099999. Total - All Other Government Bonds						15,637,500	XXX	16,261,534	15,000,000	15,579,687		(57,813)			XXX	XXX	XXX	237,667	690,000	XXX	XXX
419791-YR-3	HAWAII ST			2	1.C FE	2,555,688	108.5800	2,795,946	2,575,000	2,571,169		1,700			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	122.4310	6,121,590	5,000,000	5,843,812		(38,410)			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	125.0650	6,253,257	5,000,000	5,744,730		(93,007)			5.000	2.700	MS	83,333	250,000	04/01/2019	03/01/2038
594610-7A-9	MICHIGAN ST			2	1.C FE	3,003,540	100.3390	3,010,196	3,000,000	3,000,000		(125)			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	100.6240	3,018,741	3,000,000	3,000,000		(141)			4.800	4.780	AO	30,400	144,000	04/14/2011	04/15/2023
605580-6K-0	MISSISSIPPI ST			2	1.C FE	1,000,000	103.0020	1,030,022	1,000,000	1,000,000					4.131	4.130	MN	6,885	41,310	10/21/2010	11/01/2022
677522-YQ-1	OHIO ST			2	1.B FE	5,761,550	118.0620	5,903,122	5,000,000	5,682,153		(30,141)			5.000	3.850	FA	104,167	250,000	04/04/2019	02/01/2038
93974C-RC-6	WASHINGTON ST			2	1.B FE	5,000,000	109.2420	5,462,118	5,000,000	5,000,000					4.669	4.660	FA	97,271	233,450	06/02/2010	08/01/2024
956553-B8-3	WEST VIRGINIA ST			2	1.C FE	4,804,080	124.3060	4,972,245	4,000,000	4,581,750		(82,510)			5.000	2.530	JD	16,667	200,000	03/27/2019	12/01/2036
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						37,068,518	XXX	38,567,237	33,575,000	36,423,614		(242,634)			XXX	XXX	XXX	547,892	1,639,585	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						37,068,518	XXX	38,567,237	33,575,000	36,423,614		(242,634)			XXX	XXX	XXX	547,892	1,639,585	XXX	XXX
010411-CK-0	ALABAMA ST			2	1.B FE	5,995,900	125.5070	6,275,392	5,000,000	5,894,849		(38,192)			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	100.2730	4,010,938	4,000,000	4,000,000					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	115.9740	2,574,645	2,220,000	2,345,755		(18,464)			4.000	2.980	FA	33,547	88,800	03/15/2019	02/15/2037
03588H-YE-0	ANNE ARUNDEL CNTY MD			2	1.B FE	2,718,505	128.0540	2,849,222	2,225,000	2,671,145		(17,916)			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	117.4090	5,882,239	5,010,000	5,313,785		(41,191)			4.000	2.970	FA	83,500	200,400	03/21/2019	08/01/2039
05914F-HY-9	BALTIMORE CNTY MD			2	1.A FE	3,000,000	105.6730	3,170,204	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	115.5320	2,310,651	2,000,000	2,114,539		(16,824)			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	100.3340	2,478,261	2,470,000	2,469,997		2			5.000	5.000	AO	30,875	123,500	04/09/2010	04/01/2023
145231-4X-1	CARROLL TEX INDPT SC			1	1.A FE	500,000	100.2740	501,371	500,000	500,000					4.159	4.150	FA	7,856	20,795	09/14/2010	02/15/2023
235036-6X-3	DALLAS-FORT WORTH TX INTERNATIONAL ARPT				1.E FE	4,953,579	100.0570	4,792,764	4,790,000	4,937,843		(14,805)			2.796	2.400	MN	22,321	133,928	12/04/2020	11/01/2035
235241-VR-4	DALLAS AREA RAPID TRANSIT			1	1.C FE	5,079,700	100.8330	5,041,675	5,000,000	5,071,630		(7,196)			2.378	2.200	JD	9,908	123,194	11/05/2020	12/01/2033
235241-VS-2	DALLAS AREA RAPID TRANSIT			1	1.C FE	4,063,440	100.8980	4,035,934	4,000,000	4,057,044		(5,702)			2.478	2.300	JD	8,260	102,699	11/06/2020	12/01/2034

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
249218-AW-8	DENVER COLO PUB SCHS			2	1.D FE	4,762,842	103.8300	4,916,355	4,735,000	4,740,835		(2,861)			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	126.8220	6,341,137	5,000,000	5,799,495		(98,505)			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	103.4790	1,283,143	1,240,000	1,253,984		(12,084)			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	111.3760	2,455,845	2,205,000	2,355,524		(7,830)			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	100.3620	1,505,439	1,500,000	1,500,000					6.000	6.000	MN	15,000	90,000	05/19/2010	05/01/2024
395476-BN-3	GREENSBORO NC LIMITED OBLIG				1.B FE	3,406,410	111.0500	3,331,516	3,000,000	3,358,002		(48,408)			3.848	1.770	FA	48,100	57,720	02/11/2021	02/01/2038
403755-V6-5	GWINNETT CNTY GA SCH			2	1.A FE	1,802,022	125.7870	1,855,359	1,475,000	1,718,179		(31,077)			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	122.1670	1,832,519	1,500,000	1,695,368		(31,170)			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	280,000	100.2820	280,790	280,000	280,000					5.000	4.990	MN	2,333	14,000	09/16/2010	05/01/2023
498531-NJ-7	KLEIN TEX INDPT SCH			2	1.A FE	4,868,081	124.2060	5,049,009	4,065,000	4,789,892		(30,282)			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	114.8110	2,433,994	2,120,000	2,276,296		(7,175)			4.000	3.400	FA	32,036	84,800	04/09/2019	02/15/2038
655867-JC-4	NORFOLK VA			2	1.B FE	1,000,000	100.7490	1,007,496	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			2	1.B FE	1,000,000	105.1910	1,051,917	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	115.8180	2,895,465	2,500,000	2,752,551		(57,605)			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	115.3810	4,615,274	4,000,000	4,387,515		(88,164)			5.000	2.510	FA	75,556	200,000	03/28/2019	02/15/2039
735524-MW-7	PORT VANCOUVER WASH			2	1.E FE	1,562,906	102.6470	1,575,635	1,535,000	1,537,942		(3,115)			3.414	3.200	JD	4,367	52,405	11/08/2012	12/01/2026
833085-Z4-8	SNOHOMISH CNTY WASH			1	1.B FE	1,821,402	102.0290	1,882,442	1,845,000	1,838,583		2,085			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	104.1650	3,395,787	3,260,000	3,269,150		(7,501)			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	125.2500	7,515,052	6,000,000	6,919,849		(115,172)			5.000	2.630	MS	100,000	300,000	03/29/2019	03/01/2039
929831-PJ-8	WACO TEX			2	1.B FE	3,300,008	117.1130	3,530,984	3,015,000	3,219,503		(30,453)			4.000	2.780	FA	50,250	120,600	03/20/2019	02/01/2033
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						100,108,038	XXX	102,678,454	91,490,000	98,069,255		(729,605)			XXX	XXX	XXX	1,095,642	3,749,610	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						100,108,038	XXX	102,678,454	91,490,000	98,069,255		(729,605)			XXX	XXX	XXX	1,095,642	3,749,610	XXX	XXX
010268-BA-7	ALABAMA FED AID HWY			2	1.B FE	2,342,600	120.2370	2,404,753	2,000,000	2,302,236		(15,332)			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	93.9040	1,408,568	1,500,000	1,500,000					2.284	2.280	FA	14,275	27,313	09/16/2020	02/01/2043
074509-6L-9	BEAUMONT TEX			2	1.D FE	1,993,865	101.7230	1,988,700	1,955,000	1,989,371		(3,831)			2.355	2.110	MS	15,347	38,623	10/16/2020	03/01/2034
091096-PH-4	BIRMINGHAM ALA WTRWK				1.C FE	4,356,803	101.8840	4,330,101	4,250,000	4,353,002		(3,801)			2.610	2.320	JJ	47,143		08/06/2021	01/01/2037
10604P-AD-5	BRAZORIA CNTY TEX IN			2	1.G	4,774,250	104.6010	5,230,099	5,000,000	4,781,317		5,216			8.500	9.000	MS	141,667	425,000	05/08/2020	03/01/2039
106134-BM-0	BRAZORIA CNTY TEX TO			2	1.B FE	4,306,301	118.6720	4,384,963	3,695,000	4,159,176		(83,430)			5.000	2.390	MS	61,583	184,750	03/18/2020	03/01/2044
13049G-AA-8	CALIFORNIA MUN FIN A			1	2.A FE	18,750,000	96.4760	18,089,325	18,750,000	18,750,000					2.519	2.510	JAJO	118,078	465,753	09/25/2020	10/01/2035
184541-DA-5	CLEAR CREEK TEX INDP			2	1.A FE	745,000	97.9770	729,931	745,000	745,000					1.929	1.920	FA	5,429	10,698	10/28/2020	02/15/2033
358782-BK-5	FRISCO TEX ECONOMIC			2	1.C FE	1,415,000	100.2150	1,418,052	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	1,460,000	106.5210	1,555,210	1,460,000	1,460,000					6.000	6.000	MS	29,200	87,600	06/02/2010	09/01/2024
373541-2H-3	GEORGIA MUN ELEC AUT			2	1.G FE	3,034,830	100.0000	3,000,000	3,000,000	3,000,000		(4,200)			4.430	4.280	JJ	66,450	132,900	01/18/2012	01/01/2022
429343-BZ-8	HIDALGO CNTY TEX REG			2	1.C FE	5,081,550	98.4160	4,920,846	5,000,000	5,072,555		(7,098)			2.912	2.720	JD	12,133	145,600	09/22/2020	12/01/2040
44244C-N6-0	HOUSTON TEX UTIL SYS				1.C FE	2,528,675	99.7030	2,492,599	2,500,000	2,527,728		(947)			2.509	2.380	MN	8,015	24,567	08/11/2021	11/15/2037
44244C-N7-8	HOUSTON TEX UTIL SYS				1.C FE	1,520,265	100.0600	1,500,908	1,500,000	1,519,587		(678)			2.599	2.440	MN	4,981	15,269	08/09/2021	11/15/2038
454889-AS-5	INDIANA MICHIGAN POWER				1.G FE	5,611,200	109.8830	5,494,166	5,000,000	5,543,955		(67,245)			3.850	1.950	MN	24,597	192,500	03/05/2021	05/15/2028
45506D-W9-2	INDIANA ST FIN AUTH			2	1.A FE	3,642,060	126.2000	3,786,014	3,000,000	3,567,370		(28,408)			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	125.9410	5,037,668	4,000,000	4,747,763		(34,211)			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	105.9120	1,059,126	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	106.1260	1,061,263	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	106.4620	1,527,737	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	106.6740	1,066,747	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	113.7910	5,689,590	5,000,000	5,318,996		(12,762)			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	108.5130	1,302,162	1,200,000	1,251,314		(20,557)			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	101.0730	1,834,492	1,815,000	1,811,168		1,507			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	117.8470	5,892,378	5,000,000	5,397,479		(16,400)			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	102.1700	510,851	500,000	500,000					4.378	4.370	JD	1,824	21,890	08/29/2012	12/01/2027
613357-AN-2	MONTGOMERY CNTY MD L			2	1.B FE	1,500,000	106.0010	1,590,022	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	2.B FE	25,169,188	96.3980	23,400,799	24,275,000	25,104,498		(61,860)			2.872	2.560	JAJO	307,400	697,178	12/04/2020	07/01/2035
63607V-AB-2	NATIONAL FIN AUTH N			1	2.B FE	7,430,000	100.2530	7,448,837	7,430,000	7,430,000					3.278	3.270	JAJO	60,889	202,963	11/19/2020	10/01/2037
64469N-AC-3	NEW HAMPSHIRE ST FED			2	1.F FE	1,100,000	102.5460	1,128,006	1,100,000	1,100,000					4.334	4.330	MS	15,891	47,674	11/05/2010	09/01/2022

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
64469N-AE-9	NEW HAMPSHIRE ST FED			2	1.F FE	1,000,000	106.1610	1,061,610	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	101.1750	3,035,274	3,000,000	2,999,560		740			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	102.8460	11,313,140	11,000,000	10,995,688		2,630			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	104.2150	2,084,311	2,000,000	1,998,244		646			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	123.6580	5,521,341	4,465,000	5,215,369		(36,222)			5.000	3.560	MN	37,208	223,250	04/05/2019	05/01/2037
649902-P5-6	NEW YORK ST DORM AUT			2	1.B FE	4,879,550	104.7540	5,237,704	5,000,000	4,986,082		11,762			4.904	5.160	FA	92,631	245,200	04/05/2010	02/15/2023
658289-L4-3	NORTH CAROLINA ST UN				1.C FE	11,229,343	99.6790	10,715,557	10,750,000	11,206,564		(22,778)			2.620	2.290	AO	70,413	281,650	01/07/2021	10/01/2039
658308-AC-5	NORTH CAROLINA TPK A			2	1.B FE	3,000,000	100.0000	3,000,000	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	103.6530	829,229	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	125.6050	1,884,082	1,500,000	1,788,456		(14,257)			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	125.3430	1,253,430	1,000,000	1,189,851		(8,579)			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	635,000	100.7580	639,814	635,000	635,000					5.130	5.130	JD	2,715	32,576	07/26/2018	06/01/2028
74443D-DV-0	PUBLIC FIN AUTH WIS			2	2.C FE	1,500,000	101.3380	1,520,078	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	0	0.0000								3.750	3.750	MON	7,031		02/08/2019	02/01/2022
745260-K8-4	PUERTO RICO ELEC PWR			2	6. FE	0	0.0000								5.000	0.000	JJ	5,500		06/04/2019	07/01/2021
745260-LR-1	PUERTO RICO ELEC PWR			2	1.F FE	126,575	101.7860	122,144	120,000	120,000					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	103.6400	1,492,419	1,440,000	1,472,756		(3,459)			3.397	3.080	MS	14,403	48,917	03/17/2020	03/15/2045
882723-Q3-6	TEXAS ST			2	1.A FE	8,372,722	116.7810	8,630,154	7,390,000	8,099,135		(155,873)			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	118.3550	5,917,793	5,000,000	5,427,060		(20,323)			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	103.1000	5,155,022	5,000,000	5,001,650		(1,821)			4.250	4.210	MN	27,153	212,500	10/21/2010	11/15/2022
914460-FS-4	UNIVERSITY MINN			2	1.C FE	810,000	106.5870	863,357	810,000	810,000					4.455	4.450	FA	15,036	36,086	09/17/2010	08/01/2025
915217-WM-1	UNIVERSITY VA UNIV R			2	1.A FE	5,739,415	121.8680	5,874,041	4,820,000	5,442,239		(110,057)			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	123.4970	4,303,891	3,485,000	4,090,029		(23,452)			5.000	3.670	JD	7,744	174,250	04/09/2019	12/15/2039
92778V-KH-0	VIRGINIA COLLEGE BLD			1	1.B FE	3,368,425	97.6620	3,271,697	3,350,000	3,366,211		(1,822)			2.065	1.990	FA	28,824	68,217	10/06/2020	02/01/2033
92778W-LQ-7	VIRGINIA COLLEGE BLD				1.B FE	1,770,000	102.5630	1,815,370	1,770,000	1,770,000					4.350	4.340	MS	25,665	38,498	02/17/2021	09/01/2022
92778W-LS-3	VIRGINIA COLLEGE BLD				1.B FE	3,230,000	102.6170	3,314,532	3,230,000	3,230,000					4.350	4.340	MS	46,835	70,253	02/17/2021	09/01/2022
928172-4R-3	VIRGINIA ST PUB BLDG			2	1.B FE	5,440,950	119.5330	5,976,662	5,000,000	5,390,628		(18,818)			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	102.2830	5,114,177	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	1,430,205	112.4670	1,490,192	1,325,000	1,354,671		(9,443)			5.700	4.860	MN	12,588	75,525	08/09/2010	05/01/2026
977123-W9-5	WISCONSIN ST TRANSN			2	1.A FE	5,883,881	124.1900	6,054,271	4,875,000	5,608,039		(102,708)			5.000	2.480	JJ	121,875	243,750	04/02/2019	07/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						226,695,056	XXX	228,775,205	215,290,000	224,779,747		(867,871)			XXX	XXX	XXX	2,509,752	7,803,024	XXX	XXX
3137A3-U6-4	FHLMC REMIC SERIES			4	1.B	2,348,732	103.9260	2,675,466	2,574,393	2,497,428		62,681			3.500	4.280	MON	7,509	90,104	01/26/2011	12/15/2025
3137A3-WD-7	FHLMC REMIC SERIES			4	1.B	2,835,131	103.8180	3,230,064	3,111,255	3,016,855		70,878			3.500	4.290	MON	9,074	108,894	02/15/2011	12/15/2025
3137A5-4H-4	FHLMC REMIC SERIES			4	1.B	2,500,825	103.0180	2,825,183	2,742,391	2,658,623		65,049			3.500	4.280	MON	7,999	95,984	02/15/2011	01/15/2026
3137A5-HP-2	FHLMC REMIC SERIES			4	1.B	1,861,134	104.2060	2,095,248	2,010,678	1,958,475		36,541			3.500	4.160	MON	5,864	70,374	04/06/2011	01/15/2026
3137A7-DZ-0	FHLMC REMIC SERIES			4	1.B	469,088	102.8480	530,258	515,570	499,200		12,437			3.500	4.300	MON	1,504	18,045	02/14/2011	02/15/2026
3137A7-EV-8	FHLMC REMIC SERIES			4	1.B	3,756,818	103.7620	4,353,179	4,195,312	3,953,422		106,505			3.500	5.010	MON	12,236	146,836	02/17/2011	02/15/2026
3137A7-RG-7	FHLMC REMIC SERIES			4	1.B	2,634,897	103.6830	2,953,973	2,849,018	2,772,241		59,660			3.500	4.160	MON	8,310	99,716	04/05/2011	03/15/2026
3137AP-VQ-0	FHLMC REMIC SERIES			4	1.B	6,505,736	103.1890	6,318,345	6,123,046	6,250,420		(92,952)			3.000	2.440	MON	15,308	183,691	07/30/2012	03/15/2026
3137GA-JB-4	FHLMC REMIC SERIES			4	1.B	154,805	100.7950	161,136	159,863	155,987		7,274			4.000	4.180	MON	533	6,395	04/05/2011	11/15/2039
31392R-VE-8	FHLMC REMIC SERIES			4	1.B	58,918	100.8750	60,234	59,711	59,537		343			6.000	6.090	MON	299	3,583	07/29/2002	08/15/2022
31392T-YB-7	FHLMC REMIC SERIES			4	1.B	30,257	100.8330	30,769	30,515	30,434		181			6.000	6.050	MON	153	1,831	07/31/2002	08/15/2022
31393N-QT-9	FHLMC REMIC SERIES			4	1.B	45,236	101.9690	45,730	44,847	44,847					5.500	5.400	MON	206	2,467	04/28/2003	02/15/2023
31393V-F9-7	FHLMC REMIC SERIES			4	1.B	150,535	102.4740	152,356	148,676	148,676		(132)			5.000	4.880	MON	619	7,434	06/27/2003	06/15/2023
31396V-6S-2	FNMA REMIC TRUST			4	1.B	27,211	113.3070	31,729	28,002	27,408		164			5.500	5.670	MON	128	1,540	07/18/2007	06/25/2037
31397S-RW-6	FNMA REMIC TRUST			4	1.B	2,747,969	103.7170	3,246,139	3,129,778	2,991,593		104,074			3.000	4.060	MON	7,824	93,893	03/29/2011	04/25/2026
31398M-PG-5	FNMA REMIC TRUST			4	1.B	959,012	101.8830	1,026,182	1,007,209	991,991		14,066			4.000	4.410	MON	3,357	40,288	04/20/2010	03/25/2025
31398N-F7-4	FNMA REMIC TRUST			4	1.B	425,117	102.8850	437,539	425,266	425,117		95			4.000	3.970	MON	1,418	17,011	12/14/2010	10/25/2025
31398P-W2-1	FNMA REMIC TRUST			4	1.B	1,417,680	107.6950	1,460,479	1,356,125	1,386,798		(12,081)			5.000	4.620	MON	5,651	67,806	05/04/2010	05/25/2030
31398Q-5P-8	FHLMC REMIC SERIES			4	1.B	887,468	107.6170	954,476	886,914	886,914					4.500	4.480	MON	3,326	39,911	05/06/2010	05/15/2030
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						29,816,569	XXX	32,588,485	31,398,569	30,755,966		434,783			XXX	XXX	XXX	91,318	1,095,803	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
3199999. Total - U.S. Special Revenues Bonds						256,511,625	XXX	261,363,690	246,688,569	255,535,713		(433,088)			XXX	XXX	XXX	2,601,070	8,898,827	XXX	XXX
00036A-AB-1	AARP				1.C FE	4,065,720	138.9940	4,169,839	3,000,000	3,811,085		(70,434)			7.500	4.000	MN	37,500	225,000	03/01/2018	05/01/2031
001055-AR-3	AFLAC INC				1.G FE	5,655,726	116.5080	5,851,078	5,022,000	5,645,847		(9,879)			4.000	3.250	AO	42,408	100,440	05/24/2021	10/15/2046
001055-BJ-0	AFLAC INC			1	1.G FE	11,103,450	110.2300	11,023,056	10,000,000	11,012,441		(91,009)			3.600	2.210	AO	90,000	270,000	03/31/2021	04/01/2030
00108W-AH-3	AEP TEX INC CORPORATE			1	2.A FE	4,978,600	109.5000	5,475,034	5,000,000	4,985,277		1,976			3.950	4.000	JD	16,458	197,500	01/24/2019	06/01/2028
001306-AB-5	AHS HOSP CORP			1	1.D FE	6,640,350	136.2280	6,811,437	5,000,000	6,589,128		(45,349)			5.024	3.100	JJ	125,600	251,200	11/09/2020	07/01/2045
00139P-AA-6	AIG SUNAMERICA GLOBA				1.F FE	10,079,597	139.0560	9,706,172	6,980,000	9,940,582		(139,015)			6.900	2.220	MS	141,810	309,120	08/09/2021	03/15/2032
00164T-AD-0	AMC EAST CMNTYS LLC				1.F FE	2,495,494	123.3850	2,319,447	1,879,845	2,477,139		(21,471)			6.010	3.670	JJ	52,096	112,979	09/14/2020	01/15/2053
00206R-BN-1	AT&T INC			1	2.B FE	14,507,400	101.2560	15,188,499	15,000,000	14,947,616		55,563			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	105.1250	10,512,524	10,000,000	9,981,989		7,709			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	120.7630	899,688	745,000	827,364		(2,025)			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	106.7370	16,010,663	15,000,000	15,267,159		(126,471)			4.450	3.520	AO	166,875	667,500	03/17/2016	04/01/2024
00206R-JK-9	AT&T INC				2.B FE	7,414,177	117.1190	7,228,596	6,172,000	7,397,859		(16,318)			4.650	3.360	JD	23,917	143,499	07/21/2021	06/01/2044
00287Y-AC-3	ABBVIE INC			1	2.B FE	25,038,150	101.8420	25,460,588	25,000,000	25,003,286		(3,830)			2.900	2.880	MN	110,764	725,000	05/30/2013	11/06/2022
00287Y-AQ-2	ABBVIE INC			1	2.B FE	7,462,612	106.3420	8,146,886	7,661,000	7,554,369		28,919			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	117.8820	3,011,887	2,555,000	2,362,849		8,931			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	106.0120	10,601,275	10,000,000	9,848,763		31,351			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	113.0790	13,569,505	12,000,000	11,741,449		31,324			4.250	4.610	MN	66,583	510,000	11/29/2018	11/14/2028
00287Y-BX-6	ABBVIE INC			1	2.B FE	10,477,164	106.9190	10,769,976	10,073,000	10,430,526		(41,626)			3.200	2.680	MN	35,815	322,336	11/17/2020	11/21/2029
00287Y-CU-1	ABBVIE INC			1	2.B FE	5,509,680	101.9080	5,604,986	5,500,000	5,504,639		(4,529)			2.800	2.710	MS	45,344	154,000	11/17/2020	03/15/2023
00287Y-CX-5	ABBVIE INC			1	2.C FE	6,264,127	106.4470	6,788,168	6,377,000	6,291,702		24,549			3.800	4.250	MS	71,352	242,326	11/17/2020	03/15/2025
00440E-AQ-0	CHUBB INA HLDGS INC				1.F FE	13,209,383	119.7840	13,506,873	11,276,000	13,171,036		(38,347)			4.150	3.060	MS	140,386	233,977	05/18/2021	03/13/2043
00440E-AR-8	ACE INA HLDG INC			1	1.F FE	5,670,322	105.4100	6,011,555	5,703,000	5,693,983		3,590			3.350	3.420	MN	24,412	191,051	09/19/2014	05/15/2024
00507V-AN-9	ACTIVISION BLIZZARD				2.A FE	1,744,031	119.9340	1,739,052	1,450,000	1,744,010		(21)			4.500	3.300	JD	2,900		12/28/2021	06/15/2047
007944-AC-5	ADVENTIST HEALTH SYS			1	1.F FE	9,745,350	102.4410	10,244,187	10,000,000	9,959,846		32,490			3.378	3.680	MS	112,600	337,800	09/27/2013	03/01/2023
008252-AM-0	AFFILIATED MANAGERS			1	1.G FE	25,077,980	106.1900	26,547,543	25,000,000	25,019,381		(8,560)			4.250	4.210	FA	401,389	1,062,500	02/12/2014	02/15/2024
008252-AP-3	AFFILIATED MANAGERS			1	1.G FE	4,997,850	105.7680	5,288,431	5,000,000	4,998,112		191			3.300	3.300	JD	7,333	165,000	06/02/2020	06/15/2030
00846U-AJ-0	AGILENT TECHNOLOGIES			1	2.A FE	24,016,569	103.6470	25,565,806	24,666,000	24,547,573		72,999			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	105.2770	10,527,759	10,000,000	9,701,552		43,587			3.625	4.200	JD	30,208	362,500	05/08/2019	12/01/2027
00914A-AK-8	AIR LEASE CORP				2.B FE	5,156,850	102.0370	5,101,863	5,000,000	5,151,202		(5,648)			3.125	2.730	JD	13,021	78,125	08/12/2021	12/01/2030
00914A-AM-4	AIR LEASE CORP				2.B FE	4,961,350	98.3440	4,917,237	5,000,000	4,965,555		4,205			1.875	2.030	FA	35,417		05/17/2021	08/15/2026
009158-AT-3	AIR PRODS & CHEMS IN			1	1.F FE	9,959,300	102.1340	10,213,443	10,000,000	9,995,001		4,462			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	105.0980	5,254,929	5,000,000	4,998,771		449			3.350	3.360	JJ	70,257	167,500	08/05/2014	07/31/2024
010392-FF-0	ALABAMA PWR CO				1.G FE	1,868,890	127.2900	1,737,517	1,365,000	1,850,641		(18,249)			5.200	2.810	JD	5,915	70,980	01/05/2021	06/01/2041
015271-AG-4	ALEXANDRIA REAL ESTA			1	2.A FE	15,759,928	114.9410	17,431,970	15,166,000	15,573,126		(47,270)			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	101.8920	5,094,641	5,000,000	5,017,424		(34,559)			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	108.4110	5,420,587	5,000,000	4,994,261		577			3.625	3.640	MN	23,160	181,250	05/13/2020	05/15/2030
021441-AF-7	ALTERA CORP			1	1.E FE	15,877,900	105.6870	16,910,058	16,000,000	15,973,308		13,424			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	112.7940	15,809,213	14,016,000	15,120,290		(135,085)			4.800	3.530	FA	256,026	672,768	01/15/2020	02/14/2029
02209S-BJ-1	ALTRIA GROUP INC				2.B FE	4,182,040	103.4630	4,138,540	4,000,000	4,169,934		(12,106)			3.400	2.810	MN	20,778	68,000	05/04/2021	05/06/2030
02209S-BL-6	ALTRIA GROUP INC				2.B FE	9,760,900	94.9410	9,494,161	10,000,000	9,773,917		13,017			2.450	2.700	FA	100,042	61,250	08/03/2021	02/04/2032
023135-AJ-5	AMAZON COM INC			1	1.E FE	37,848,143	101.4930	39,919,498	39,332,000	39,174,310		168,391			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	108.0020	10,800,210	10,000,000	9,990,300		1,547			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	117.5330	23,506,676	20,000,000	20,386,391		(18,936)			3.875	3.700	FA	277,708	775,000	03/19/2020	08/22/2037
025816-BD-0	AMERICAN EXPRESS CO				1.G FE	9,839,700	101.9000	10,190,097	10,000,000	9,983,097		17,903			2.650	2.830	JD	21,347	265,000	01/25/2013	12/02/2022
025816-CN-7	AMERICAN EXPRESS CO				1.G FE	4,958,000	107.2120	5,360,632	5,000,000	4,958,589		(16,859)			3.300	3.470	MN	26,583		12/02/2021	05/03/2027
026351-AU-0	AMERICAN GENERAL COR				2.B FE	10,060,080	119.0310	10,108,153	8,492,000	9,350,000		(219,542)			7.500	4.380	JJ	293,682	636,900	08/07/2018	07/15/2025
029163-AD-4	AMERICAN RE CORP			1	1.F FE	6,014,172	125.2390	5,962,647	4,761,000	5,592,166		(151,042)			7.450	3.570	JD	15,764	354,695	09/13/2019	12/15/2026
03060N-AD-2	AMERICO LIFE INC				2.C FE	14,955,202	97.1920	14,229,971	14,641,000	14,941,442		(13,760)			3.450	3.180	AO	106,635	252,557	07/26/2021	04/15/2031
03073E-AL-9	AMERISOURCEBERGEN CO			1	2.A FE	9,861,500	104.4480	10,444,849	10,000,000	9,957,191		16,998			3.400	3.580	MN	43,444	340,000	11/03/2015	05/15/2024
03073E-AP-0	AMERISOURCEBERGEN CO			1	2.A FE	9,815,800	107.4750	10,747,558	10,000,000	9,880,735		17,505			3.450	3.670	JD	15,333	345,000	02/08/2018	12/15/2027
03073E-AT-2	AMERISOURCEBERGEN CO				2.A FE	4,998,700	101.0340	5,051,722	5,000,000	4,998,768		68			2.700	2.700	MS	39,750	61,875	04/05/2021	03/15/2031
03076C-AG-1	AMERIPRISE FINL INC			1	1.G FE	5,004,000	106.7430	5,337,164	5,000,000	5,001,312		(439)			3.700	3.690	AO	39,056	185,000	09/18/2014	10/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, 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
03115A-AA-1	AMFAM HOLDINGS INC				2.B FE	4,997,750	102.1060	5,105,336	5,000,000	4,997,982		232			2.805	2.810	MS	42,854	70,125	05/12/2021	03/11/2031
031162-BP-4	AMGEN INC			1	2.A FE	3,309,000	127.0260	3,084,212	2,428,000	3,274,927		(28,516)			5.375	3.090	MN	16,676	130,505	10/15/2020	05/15/2043
031162-BV-1	AMGEN INC			1	2.A FE	5,029,600	105.3190	5,265,969	5,000,000	5,007,933		(3,417)			3.625	3.540	MN	19,635	181,250	12/05/2014	05/22/2024
031162-BZ-2	AMGEN INC			1	2.A FE	13,079,150	119.3260	12,650,998	10,602,000	12,999,891		(64,078)			4.400	3.010	MN	77,748	376,244	06/03/2021	05/01/2045
031162-CD-0	AMGEN INC				2.A FE	31,633,457	123.9600	32,006,472	25,820,000	31,584,102		(49,354)			4.563	3.270	JD	52,363	931,308	11/22/2021	06/15/2048
031162-CR-9	AMGEN INC			1	2.A FE	5,344,850	102.5510	5,127,570	5,000,000	5,327,111		(14,306)			3.150	2.680	FA	56,875	157,500	09/30/2020	02/21/2040
03522A-AG-5	ANHEUSER-BUSCH COS L			1	2.B FE	14,648,500	107.3650	16,104,813	15,000,000	14,793,172		45,740			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	130.8750	6,543,782	5,000,000	6,329,249		(59,233)			5.450	3.340	JJ	119,597	272,500	06/11/2020	01/23/2039
03523T-BV-9	ANHEUSER BUSCH INBEV			1	2.B FE	6,460,350	138.3450	6,917,289	5,000,000	6,413,843		(30,207)			5.550	3.840	JJ	121,792	277,500	06/04/2020	01/23/2049
035240-AG-5	ANHEUSER-BUSCH INBEV				2.B FE	13,885,903	125.4300	14,429,570	11,504,000	13,836,348		(49,555)			4.950	3.530	JJ	262,579	284,724	05/12/2021	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV			1	2.B FE	22,796,290	111.2300	25,582,907	23,000,000	22,856,388		19,487			4.000	4.110	AO	199,333	920,000	10/02/2018	04/13/2028
035240-AN-0	ANHEUSER-BUSCH INBEV				2.B FE	5,000,160	122.2830	4,891,358	4,000,000	4,990,359		(9,801)			4.600	3.180	AO	38,844	92,000	08/04/2021	04/15/2048
036752-AB-9	ANTHEM INC			1	2.B FE	11,931,910	109.7050	12,788,420	11,657,000	11,853,333		(31,203)			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	110.8760	13,305,121	12,000,000	12,332,832		(50,640)			4.101	3.560	MS	164,040	492,120	09/05/2019	03/01/2028
037389-BB-8	AON CORP			1	2.A FE	17,100,218	113.8070	18,861,309	16,573,000	17,006,862		(50,130)			4.500	4.030	JD	33,146	745,785	03/26/2021	12/15/2028
037389-BC-6	AON CORP			1	2.A FE	3,677,089	109.6200	3,773,151	3,442,000	3,625,321		(22,965)			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	103.0570	5,152,890	5,000,000	4,998,503		157			2.800	2.800	MN	17,889	140,000	05/12/2020	05/15/2030
037411-BF-1	APACHE CORP			1	3.A FE	5,006,050	108.5200	5,426,000	5,000,000	5,005,133		(532)			4.250	4.230	JJ	97,986	212,500	07/26/2019	01/15/2030
03765H-AA-9	APOLLO MGMT HLDGS LP			1	1.G FE	20,795,093	105.9270	21,783,929	20,565,000	20,636,719		(27,882)			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	115.1260	3,338,663	2,900,000	3,006,130		(13,021)			4.872	4.250	FA	53,375	141,288	05/08/2019	02/15/2029
037735-BZ-9	APPALACHIAN PWR CO				2.A FE	2,703,289	126.5010	2,533,833	2,003,000	2,652,022		(48,344)			5.950	2.630	MN	15,228	119,179	12/07/2020	05/15/2033
037735-CV-7	APPALACHIAN PWR CO			1	2.A FE	5,043,650	116.6690	5,833,482	5,000,000	5,042,105		(1,049)			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	117.7570	2,335,135	1,983,000	2,451,988		(16,607)			3.850	2.420	MN	12,088	76,346	09/01/2020	05/04/2043
037833-DN-7	APPLE INC				1.B FE	4,255,600	102.7250	4,109,039	4,000,000	4,212,967		(42,633)			2.050	0.840	MS	25,056	82,000	01/25/2021	09/11/2026
037833-EE-6	APPLE INC				1.B FE	6,656,356	97.0440	7,076,470	7,292,000	6,674,943		18,587			2.375	2.950	FA	68,793	86,593	03/18/2021	02/08/2041
038222-AG-0	APPLIED MATLS INC			1	1.F FE	7,540,250	146.2230	7,311,168	5,000,000	7,420,986		(94,047)			5.850	2.640	JD	13,000	292,500	09/18/2020	06/15/2041
038222-AJ-4	APPLIED MATLS INC			1	1.F FE	6,074,409	108.9470	6,574,955	6,035,000	6,051,115		(4,154)			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	108.2400	6,428,426	5,939,000	6,327,867		(49,474)			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	102.2970	16,664,308	16,290,000	16,258,199		27,627			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	105.8310	11,641,457	11,000,000	10,971,307		8,275			4.250	4.330	MS	155,833	467,500	02/01/2018	03/01/2025
040555-CH-5	ARIZONA PUB SVC CO			1	1.G FE	1,396,296	124.3770	1,274,868	1,025,000	1,371,637		(20,943)			5.500	2.550	MS	18,792	56,375	10/22/2020	09/01/2035
04621W-AC-4	ASSURED GTY US HLDGS			1	2.B FE	3,576,064	108.2420	3,564,423	3,293,000	3,432,280		(52,857)			5.000	3.210	JJ	82,325	164,650	09/05/2019	07/01/2024
04621W-AD-2	ASSURED GUARANTY US HLDG				1.F FE	997,170	103.2430	1,032,430	1,000,000	997,328		158			3.150	3.180	JD	1,400	17,413	05/19/2021	06/15/2031
04621W-AE-0	ASSURED GTY US HLDGS				1.F FE	13,610,610	103.9870	13,518,349	13,000,000	13,609,855		(755)			3.600	3.340	MS	170,300		12/28/2021	09/15/2051
04621X-AD-0	ASSURANT INC				2.B FE	8,497,885	129.6290	9,081,827	7,006,000	8,197,353		(70,655)			6.750	4.870	FA	178,653	472,905	05/04/2017	02/15/2034
04621X-AJ-7	ASSURANT INC			1	2.B FE	5,086,600	114.5600	5,728,002	5,000,000	5,058,180		(8,192)			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	106.0520	5,382,170	5,075,000	5,115,507		(4,347)			3.700	3.580	FA	67,286	187,775	09/06/2019	02/22/2030
04685A-2R-1	ATHENE GLOBAL FUNDIN				1.F FE	14,971,150	98.3060	14,745,936	15,000,000	14,973,707		2,557			2.550	2.570	MN	44,625	382,500	02/24/2021	11/19/2030
04685A-2Z-3	ATHENE GLOBAL FUNDIN				1.F FE	21,084,460	98.1560	20,612,936	21,000,000	21,076,804		(7,656)			1.608	1.520	JD	1,876	168,840	07/16/2021	06/29/2026
052769-AB-2	AUTODESK INC			1	2.B FE	14,618,436	102.0170	14,830,339	14,537,000	14,540,850		(8,717)			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	102.8060	5,140,326	5,000,000	4,994,666		3,330			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	107.3840	5,369,234	5,000,000	4,977,372		3,773			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	102.2440	5,112,244	5,000,000	4,954,662		33,619			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	102.5170	18,099,420	17,655,000	17,529,517		18,987			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	105.4340	5,271,745	5,000,000	4,926,268		18,535			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	112.1010	11,210,138	10,000,000	9,673,605		43,091			4.350	4.950	AO	85,792	435,000	01/23/2019	04/20/2028
054561-AM-7	EQUITABLE HLDGS INC				2.B FE	31,703,950	124.8960	31,224,148	25,000,000	31,632,025		(71,925)			5.000	3.430	AO	246,528	625,000	08/09/2021	04/20/2048
05463H-AB-7	AXIS SPECIALTY FINAN			1	2.A FE	10,643,970	108.5220	10,955,343	10,095,000	10,542,589		(51,975)			3.900	3.220	JJ	181,542	393,705	02/19/2020	07/15/2029
05526D-BB-0	BAT CAP CORP			1	2.B FE	14,877,950	104.8800	15,732,011	15,000,000	14,974,854		20,279			3.557	3.560	FA	201,563	444,625	05/19/2021	08/15/2027
05526D-BH-7	BAT CAP CORP			1	2.B FE	4,975,950	103.6240	5,181,222	5,000,000	4,980,804		2,142			3.462	3.510	MS	55,296	173,100	09/05/2019	09/06/2029
05526D-BJ-3	BAT CAPITAL CORP				2.B FE	5,309,300	104.0630	5,203,199	5,000,000	5,273,645		(35,655)			3.215	1.940	MS	51,351	80,375	05/14/2021	09/06/2026
05526D-BN-4	BAT CAPITAL CORP				2.B FE	5,665,650	112.2470	5,612,350	5,000,000	5,625,967		(39,684)			4.906	3.120	AO	60,644	122,650	05/27/2021	04/02/2030
05531G-AA-9	BB&T CORP SUB MEDIUM			2	1.G FE	6,951,420	100.4720	7,033,065	7,000,000	6,998,687		5,725			3.950	4.030	MS	76,038	276,500	03/15/2012	03/22/2022

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
05541T-AM-3	BGC PARTNERS INC			1	2.C FE	12,299,693	103.9470	12,858,319	12,370,000	12,328,591		14,010			3.750	3.870	AO	115,969	463,875	12/09/2019	10/01/2024
05565E-AY-1	BMW US CAP LLC			1	1.F FE	4,939,400	110.0170	5,500,854	5,000,000	4,959,141		5,641			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	110.0240	12,015,753	10,921,000	10,997,290		(9,322)			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	11,383,200	113.2300	11,323,077	10,000,000	11,229,899		(123,394)			4.150	2.440	AO	94,528	415,000	02/25/2021	04/09/2030
05567Y-AA-7	BNSF RAILWAY CO 2005				1.B FE	636,167	102.3790	666,918	651,414	650,951		894			4.967	5.030	AO	8,089	32,356	04/29/2008	04/01/2023
057224-AZ-0	BAKER HUGHES A GE CO				1.G FE	8,845,791	124.8200	8,696,218	6,967,000	8,839,770		(6,021)			5.125	3.200	MS	105,134		11/29/2021	09/15/2040
05723K-AE-0	BAKER HUGHES A GE CO				1.G FE	10,837,900	106.5870	10,658,771	10,000,000	10,754,739		(83,161)			3.337	1.930	JD	14,831	333,700	05/10/2021	12/15/2027
05723K-AF-7	BAKER HUGHES A GE CO				1.G FE	3,430,530	113.6380	3,409,164	3,000,000	3,430,500		(30)			4.080	3.240	JD	5,440		12/28/2021	12/15/2047
06048W-VR-8	BANK OF AMERICA CORP			1,2	1.G FE	15,000,000	100.0430	15,006,464	15,000,000	15,000,000					4.000	4.000	JJ	251,667	600,000	01/26/2018	01/30/2038
060505-DL-5	BANK AMER CORP				2.A FE	1,296,718	133.9090	1,479,700	1,105,000	1,266,515		(6,562)			6.500	5.130	MS	21,148	71,825	11/16/2016	09/15/2037
06051G-FG-9	BK OF AMERICA CORP				1.G FE	12,611,700	130.1160	13,011,672	10,000,000	12,566,878		(44,822)			4.875	3.240	AO	121,875	243,750	06/01/2021	04/01/2044
06051G-FL-8	BANK AMER CORP				2.A FE	17,445,445	110.3400	17,599,262	15,950,000	17,283,281		(141,871)			4.250	2.370	AO	129,926	445,188	06/17/2021	10/22/2026
06051G-FS-3	BANK AMER CORP				1.G FE	5,126,050	108.3900	5,419,546	5,000,000	5,051,533		(13,257)			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	109.4140	16,412,145	15,000,000	15,239,041		(43,685)			4.183	3.820	MN	62,745	627,450	09/08/2017	11/25/2027
06051G-JB-6	BK OF AMERICA CORP				1.F FE	5,224,300	101.0170	5,050,874	5,000,000	5,204,913		(19,387)			2.592	2.050	AO	22,320	129,600	02/16/2021	04/29/2031
06051G-JT-7	BK OF AMERICA CORP				1.F FE	5,000,000	101.4820	5,074,132	5,000,000	5,000,000					2.687	2.680	AO	25,750	67,175	04/16/2021	04/22/2032
06406G-AA-9	BANK NEW YORK MELLON			2	1.F FE	2,600,262	106.4540	2,874,274	2,700,000	2,635,321		8,283			3.000	3.390	AO	13,725	81,000	07/06/2017	10/30/2028
070101-AH-3	BASIN ELECTRIC POWER			1	1.F FE	12,502,392	122.3630	14,994,377	12,254,000	12,482,442		(5,260)			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	107.8240	10,782,437	10,000,000	9,963,739		9,507			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.B FE	4,862,450	111.6930	5,584,698	5,000,000	4,899,328		11,973			4.375	4.710	JD	9,722	218,750	10/10/2018	12/15/2028
07274N-AN-3	BAYER US FIN II LLC				2.B FE	11,166,358	116.7660	10,830,056	9,275,000	11,131,689		(34,669)			4.625	3.030	JD	7,149	214,484	08/09/2021	06/25/2038
07274N-AW-3	BAYER US FIN II LLC			1	2.B FE	13,360,598	104.0530	14,426,041	13,864,000	13,701,722		59,721			3.375	3.860	JJ	215,759	467,910	07/10/2018	07/15/2024
07274N-BA-0	BAYER US FIN II LLC				2.B FE	1,270,250	123.4090	1,234,093	1,000,000	1,264,237		(6,013)			5.500	3.100	JJ	23,069		08/10/2021	07/30/2035
073730-AG-8	BEAM INC			1	2.B FE	4,828,900	102.6100	5,130,514	5,000,000	4,965,014		22,969			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	100.7910	5,039,594	5,000,000	4,999,518		2,298			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	100.9400	10,094,012	10,000,000	10,014,039		(37,113)			3.000	2.610	MN	38,333	300,000	01/17/2013	05/15/2022
084664-CQ-2	BERKSHIRE HATHAWAY F			1	1.C FE	6,292,600	121.3490	6,067,497	5,000,000	6,253,443		(31,987)			4.200	2.830	FA	79,333	210,000	10/06/2020	08/15/2048
084670-BJ-6	BERKSHIRE HATHAWAY I			1	1.C FE	9,953,800	102.5450	10,254,546	10,000,000	9,994,152		5,101			3.000	3.050	FA	116,667	300,000	01/30/2013	02/11/2023
09062X-AD-5	BIOGEN INC			1	1.G FE	10,047,735	129.2560	9,694,200	7,500,000	9,962,522		(70,702)			5.200	3.180	MS	114,833	390,000	10/15/2020	09/15/2045
09062X-AF-0	BIOGEN INC			1	1.G FE	10,058,000	108.6120	10,861,211	10,000,000	10,023,466		(6,086)			4.050	3.970	MS	119,250	405,000	09/15/2015	09/15/2025
09062X-AH-6	BIOGEN INC			1	2.A FE	5,059,550	98.4580	4,922,947	5,000,000	5,052,562		(5,897)			2.250	2.100	MN	18,750	112,500	10/21/2020	05/01/2030
092113-AH-2	BLACK HILLS CORP			1	2.A FE	10,208,906	105.0070	10,700,302	10,190,000	10,194,314		(2,131)			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	104.0250	2,080,513	2,000,000	1,994,958		4,269			4.750	4.980	FA	35,889	95,000	08/14/2012	02/15/2023
09261B-AD-2	BLACKSTONE HLDGS FIN				1.E FE	4,906,500	96.2650	4,813,252	5,000,000	4,909,587		3,087			2.000	2.200	JJ	40,556		08/10/2021	01/30/2032
093662-AE-4	BLOCK FINL CORP			1	2.C FE	3,630,874	101.4150	3,551,567	3,502,000	3,508,086		(17,744)			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	108.6830	3,260,492	3,000,000	3,364,760		(42,487)			3.464	1.800	JD	8,660	103,920	09/18/2020	06/01/2030
09857L-AR-9	BOOKING HOLDINGS INC			1	1.G FE	11,587,892	116.8710	11,278,127	9,650,000	11,353,801		(191,806)			4.625	2.210	AO	96,701	446,313	11/03/2020	04/13/2030
099724-AJ-5	BORGWARNER INC			1	2.A FE	3,020,015	105.3470	3,359,518	3,189,000	3,123,791		18,689			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	108.7100	5,435,545	5,000,000	4,896,003		13,607			3.912	4.280	JJ	97,800	195,600	03/09/2018	07/01/2028
10112R-AX-2	BOSTON PPTYS LTD PAR			1	2.A FE	4,813,700	107.1290	5,356,457	5,000,000	4,886,456		24,956			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	104.0530	6,243,238	6,000,000	5,804,686		37,184			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	112.6980	14,343,074	12,727,000	13,643,885		(117,096)			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	104.7690	5,238,496	5,000,000	5,017,159		(1,660)			3.250	3.200	JJ	68,160	162,500	05/01/2020	01/30/2031
10373Q-AL-4	BP CAP MKTS AMER INC			1	1.F FE	7,997,375	102.4830	9,007,308	8,789,000	8,659,255		91,352			2.750	3.870	MN	34,240	241,698	12/14/2018	05/10/2023
10373Q-AZ-3	BP CAP MKTS AMER INC				1.F FE	5,589,950	107.9890	5,399,480	5,000,000	5,547,734		(42,216)			3.588	1.330	AO	38,372	89,700	08/04/2021	04/14/2027
10373Q-BG-4	BP CAP MKTS AMER INC			1	1.F FE	4,046,584	98.4410	4,060,723	4,125,000	4,048,691		1,723			3.000	3.090	FA	43,656	123,750	10/16/2020	02/24/2050
10373Q-BK-5	BP CAP MARKETS AMERICA				1.F FE	3,115,065	107.9980	3,029,365	2,805,000	3,090,444		(24,620)			3.543	1.460	AO	23,465	49,691	07/14/2021	04/06/2027
10373Q-BL-3	BP CAP MKTS AMER INC			1	1.F FE	14,985,546	110.3330	14,729,457	13,350,000	14,843,407		(142,139)			3.633	2.100	AO	114,515	485,006	03/03/2021	04/06/2030
10373Q-BR-0	BP CAP MKTS AMER INC				1.F FE	10,235,400	101.2000	10,120,077	10,000,000	10,232,071		(3,330)			3.060	2.900	JD	11,900	153,000	08/09/2021	06/17/2041
10604P-AC-7	BRAZORIA CNTY TEX IN			1,2	1.G	2,500,000	110.6580	2,766,463	2,500,000	2,500,000					7.000	7.000	MS	58,333	175,000	11/13/2019	03/01/2039
10921U-2C-1	BRIGHTHOUSE FINANCIA				1.G FE	18,686,130	98.6340	18,276,952	18,530,000	18,669,807		(16,323)			1.550	1.370	MN	29,519	143,608	06/29/2021	05/24/2026
10921U-2E-7	BRIGHTHOUSE FINANCIA				1.G FE	6,991,810	98.3340	6,883,437	7,000,000	6,992,367		557			2.000	2.010	JD	1,167	70,000	06/21/2021	06/28/2028
10922N-AC-7	BRIGHTHOUSE FINL INC			1	2.B FE	26,468,420	107.2620	28,960,975	27,000,000	26,659,675		54,634			3.700	3.950	JD	24,975	999,000	04/25/2018	06/22/2027

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
110122-AT-5	BRISTOL MYERS SQUIBB			1	1.F FE	10,852,018	100.9370	11,673,474	11,565,000	11,515,123		83,743			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	101.7240	8,137,990	8,000,000	7,998,799		1,883			3.250	3.270	FA	98,222	260,000	07/15/2020	08/15/2022
110122-CX-4	BRISTOL-MYERS SQUIBB			1	1.F FE	5,730,812	101.8970	5,915,128	5,805,000	5,782,247		35,413			3.550	4.190	FA	77,852	206,078	07/15/2020	08/15/2022
110122-DK-1	BRISTOL-MYERS SQUIBB				1.F FE	6,421,600	123.1740	6,158,749	5,000,000	6,389,233		(32,367)			4.350	2.810	MN	27,792	217,500	02/11/2021	11/15/2047
11271R-AA-7	BROOKFIELD FIN LLC			1	1.G FE	2,914,600	105.4010	3,025,027	2,870,000	2,886,861		(7,598)			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	112.4370	6,950,913	6,182,000	6,222,981		(4,741)			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	102.5000	4,920,000	4,800,000	4,789,425		6,684			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	101.9210	5,096,050	5,000,000	4,893,301		19,027			3.950	4.430	JD	16,458	197,500	02/08/2018	12/01/2026
120568-AX-8	BUNGE LTD FIN CORP			1	2.B FE	12,569,180	105.4810	13,712,570	13,000,000	12,762,225		46,225			3.250	3.680	FA	159,611	422,500	10/30/2019	08/15/2026
120568-AZ-3	BUNGE LTD FIN CORP			1	2.B FE	21,709,740	108.4840	23,866,487	22,000,000	21,811,933		28,421			3.750	3.910	MS	220,000	825,000	08/02/2018	09/25/2027
12189L-AA-9	BURLINGTON NORTHN SA			1	1.D FE	5,954,300	138.8060	6,940,320	5,000,000	5,897,128		(32,914)			5.750	4.290	MN	47,917	287,500	03/19/2020	05/01/2040
12189L-AE-1	BURLINGTON NORTHN SA			1	1.D FE	3,573,996	134.9930	3,469,331	2,570,000	3,527,732		(37,786)			5.400	2.840	JD	11,565	138,780	10/06/2020	06/01/2041
12189L-AL-5	BURLINGTON NORTHN SA			1	1.D FE	3,983,200	101.0270	4,041,107	4,000,000	3,998,718		1,877			3.050	3.090	MS	40,667	122,000	08/16/2012	09/01/2022
12189L-AN-1	BURLINGTON NORTHN SA			1	1.G FE	6,432,750	122.9130	6,145,654	5,000,000	6,372,568		(48,843)			4.450	2.700	MS	65,514	222,500	10/02/2020	03/15/2043
12189L-AU-5	BURLINGTON NORTHN SA			1	1.G FE	3,196,578	126.1150	3,215,957	2,550,000	3,166,274		(19,236)			4.550	3.040	MS	38,675	116,025	05/22/2020	09/01/2044
12189T-AR-5	BURLINGTON NORTHN SA			1	1.D FE	13,844,200	143.4100	14,341,017	10,000,000	12,880,955		(275,272)			7.950	3.970	FA	300,333	795,000	04/19/2018	08/15/2030
124857-AJ-2	VIACOMCBS INC				2.B FE	17,534,612	119.0600	16,554,222	13,904,000	17,484,312		(50,300)			4.850	3.110	JJ	337,172		08/05/2021	07/01/2042
124857-AK-9	VIACOMCBS INC				2.B FE	1,241,774	121.6750	1,239,872	1,019,000	1,241,110		(664)			4.900	3.470	FA	18,863		11/22/2021	08/15/2044
12503M-AA-6	CBOE GLOBAL MARKETS			1	1.G FE	10,501,800	108.7300	10,873,039	10,000,000	10,490,947		(36,794)			3.650	2.490	JJ	171,347	182,500	07/21/2021	01/12/2027
12503M-AC-2	CBOE GLOBAL MKTS INC				1.G FE	4,714,350	94.9840	4,749,230	5,000,000	4,735,663		21,313			1.625	2.280	JD	3,611	81,250	03/09/2021	12/15/2030
12505B-AD-2	CBRE SVCS INC			1	2.A FE	5,274,950	111.7640	5,588,214	5,000,000	5,148,979		(34,377)			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	112.6460	11,264,662	10,000,000	9,949,242		6,895			4.200	4.290	AO	88,667	420,000	04/19/2018	04/15/2028
125523-AH-3	CIGNA CORP CORPORATE			1	2.A FE	13,032,208	113.6500	13,374,340	11,768,000	12,753,399		(135,599)			4.375	2.940	AO	108,691	514,850	02/11/2020	10/15/2028
125523-AK-6	CIGNA CORP NEW				2.A FE	32,479,300	129.2120	32,303,128	25,000,000	32,472,624		(6,676)			4.900	3.210	JD	54,444	245,000	12/23/2021	12/15/2048
125523-AV-2	CIGNA CORP NEW			1	2.A FE	7,726,240	105.0330	8,402,717	8,000,000	7,805,478		54,261			3.250	4.040	AO	54,889	260,000	07/13/2020	04/15/2025
125523-AZ-3	CIGNA CORP NEW			1	2.A FE	14,999,237	106.1530	16,342,270	15,395,000	15,071,966		49,604			3.050	3.450	AO	99,127	469,548	07/13/2020	10/15/2027
12572Q-AJ-4	CME GROUP INC				1.D FE	2,943,151	111.2260	2,936,370	2,640,000	2,912,471		(30,680)			3.750	1.970	JD	4,400	99,000	03/30/2021	06/15/2028
126650-CX-6	CVS HEALTH CORP			1	2.B FE	31,417,190	112.2180	34,787,803	31,000,000	31,322,961		(50,055)			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	121.7240	12,172,489	10,000,000	9,759,662		9,420			4.780	4.990	MS	127,467	478,000	03/18/2019	03/25/2038
126650-CZ-1	CVS HEALTH CORP				2.B FE	4,337,025	130.7430	4,576,033	3,500,000	4,325,933		(11,092)			5.050	3.630	MS	47,133	88,375	05/27/2021	03/25/2048
12665U-AA-2	CVS PTC 2013			2	2.B FE	15,950,344	112.4660	16,896,171	15,023,354	15,820,422		(80,093)			4.704	4.200	MON	41,224	706,699	06/21/2019	01/10/2036
12673P-AE-5	CA INC			1	2.C FE	5,058,200	103.7560	5,187,807	5,000,000	5,010,351		(6,964)			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	109.4450	21,889,186	20,000,000	20,697,265		(124,993)			4.700	3.910	MS	276,778	940,000	10/30/2017	03/15/2027
127055-AH-4	CABOT CORP			1	2.B FE	16,129,214	101.5620	16,310,886	16,060,000	16,064,782		(8,653)			3.700	3.640	JJ	274,001	594,220	05/30/2013	07/15/2022
127055-AL-5	CABOT CORP			1	2.B FE	5,306,700	109.0920	5,454,612	5,000,000	5,249,239		(30,039)			4.000	3.220	JJ	100,000	200,000	01/16/2020	07/01/2029
133131-AS-1	CAMDEN PPTY TR			1	1.G FE	4,624,693	104.4710	4,492,258	4,300,000	4,343,436		(34,290)			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	104.8670	6,696,861	6,386,000	6,412,224		(13,692)			4.250	4.010	JJ	125,148	271,405	03/20/2014	01/15/2024
13342B-AF-2	CAMERON INTL CORP				2.A FE	2,365,428	127.0200	2,267,310	1,785,000	2,356,883		(8,546)			5.950	3.600	JD	8,851	53,104	07/30/2021	06/01/2041
133434-AA-8	CAMERON LNG LLC			1	1.G FE	8,821,718	104.1130	8,433,184	8,100,000	8,754,809		(62,548)			2.902	1.940	JJ	108,390	235,062	01/08/2021	07/15/2031
133434-AB-6	CAMERON LNG LLC				1.G FE	11,262,400	104.3800	10,438,000	10,000,000	11,179,351		(79,411)			3.302	2.230	JJ	152,259	330,200	12/10/2020	01/15/2035
134429-AY-5	CAMPBELL SOUP CO			1	2.C FE	3,973,680	101.0640	4,042,580	4,000,000	3,998,266		2,901			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	111.0530	5,552,664	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	102.4740	10,247,416	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	103.0000	5,150,028	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	102.6380	5,131,907	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	100.5250	5,026,294	5,000,000	5,000,000					2.550	2.550	FMAN	16,292	127,500	02/18/2020	02/15/2030
14020A-CY-8	CAPITAL IMPACT PARTN			2	1.F FE	5,000,000	92.1380	4,606,929	5,000,000	5,000,000					2.700	2.700	MJSD	6,000	135,000	09/21/2020	09/15/2035
14020A-CZ-5	CAPITAL IMPACT PARTN			2	1.F FE	5,000,000	91.6580	4,582,914	5,000,000	5,000,000					2.500	2.500	JAJO	26,389	122,569	10/19/2020	10/15/2035
14040H-BJ-3	CAPITAL ONE FINL COR			2	2.B FE	3,978,800	108.9260	4,357,046	4,000,000	3,990,801		2,169			4.200	4.260	AO	28,933	168,000	12/04/2015	10/29/2025
14040H-BK-0	CAPITAL ONE FINL COR			2	2.B FE	3,882,240	107.2290	4,289,173	4,000,000	3,931,353		13,359			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	108.8660	5,443,349	5,000,000	4,899,696		14,215			3.800	4.170	JJ	79,694	190,000	02/14/2018	01/31/2028
140420-NB-2	CAPITAL ONE BK USA N				2.A FE	15,095,957	102.7670	16,116,015	15,682,000	15,582,159		85,409			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	102.6840	19,869,416	19,350,000	19,215,972		106,582			3.200	3.780	MS	182,320	619,200	09/15/2014	03/15/2023

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
141781-BM-5	CARGILL INC				1.F FE	6,932,250	98.8920	6,922,446	7,000,000	6,937,427		5,177			2.125	2.240	AO	28,097	148,750	04/02/2021	04/23/2030
142339-AF-7	CARLISLE COS INC			1	2.B FE	9,968,700	101.8310	10,183,197	10,000,000	9,996,774		3,575			3.750	3.780	MN	47,917	375,000	11/15/2012	11/15/2022
14314D-AA-1	CARLYLE FIN LLC			1	2.A FE	15,297,415	106.8110	16,555,773	15,500,000	15,337,404		17,922			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	116.7560	5,837,801	5,000,000	5,888,068		(32,588)			4.100	2.910	MN	26,194	205,000	05/18/2020	05/15/2042
144285-AK-9	CARPENTER TECHNOLOGY			1	3.C FE	1,457,625	102.4740	1,537,115	1,500,000	1,493,800		5,053			4.450	4.810	MS	22,250	66,750	07/05/2013	03/01/2023
149123-CK-5	CATERPILLAR INC				1.F FE	3,459,960	99.6770	3,488,696	3,500,000	3,462,887		2,927			1.900	2.020	MS	20,135	33,250	03/03/2021	03/12/2031
14916R-AC-8	CATHOLIC HEALTH INIT			1	2.A FE	5,095,100	101.8730	5,093,653	5,000,000	5,008,951		(10,487)			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	104.5700	3,137,124	3,000,000	2,999,544		273			4.200	4.210	FA	52,500	126,000	01/15/2014	08/01/2023
166754-AP-6	CHEVRON PHILLIPS CHE				1.G FE	5,982,156	106.8270	5,768,695	5,400,000	5,931,875		(50,281)			3.400	1.220	JD	15,300	91,800	07/19/2021	12/01/2026
166756-AP-1	CHEVRON USA INC				1.D FE	9,689,270	107.0210	10,702,135	10,000,000	9,764,115		74,846			3.900	4.780	MN	49,833	390,000	01/04/2021	11/15/2024
166756-AQ-9	CHEVRON USA INC				1.D FE	2,650,762	130.9630	2,781,655	2,124,000	2,574,649		(76,114)			8.000	3.530	AO	42,480	169,920	01/04/2021	04/01/2027
166756-AU-0	CHEVRON USA INC				1.D FE	2,365,431	138.1870	2,327,083	1,684,000	2,356,228		(9,203)			5.250	2.760	MN	11,297	44,205	08/04/2021	11/15/2043
166756-AV-8	CHEVRON USA INC				1.D FE	9,196,086	130.6970	8,691,396	6,650,000	9,163,534		(32,551)			5.050	2.770	MN	42,911	167,913	08/03/2021	11/15/2044
17108J-AA-1	CHRISTUS HEALTH			1	1.E FE	9,115,750	113.1550	9,052,458	8,000,000	8,921,861		(135,765)			4.341	2.340	JJ	173,640	347,280	09/23/2020	07/01/2028
17275R-AF-9	CISCO SYS INC			1	1.E FE	2,420,260	139.2390	2,784,780	2,000,000	2,394,660		(14,756)			5.500	3.950	JJ	50,722	110,000	03/20/2020	01/15/2040
17288X-AA-2	CITADEL LIMITED PART			1	2.B FE	11,685,425	103.1650	11,864,016	11,500,000	11,542,755		(41,903)			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	106.5550	6,659,744	6,250,000	6,256,621		(1,160)			4.875	4.850	JJ	138,802	304,688	09/17/2019	01/15/2027
172967-KU-4	CITIGROUP INC				2.B FE	11,380,820	109.7400	12,071,469	11,000,000	11,250,983		(33,157)			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	101.1770	15,176,657	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	100.0850	10,008,592	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	100.8540	4,034,162	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	93.7830	4,689,152	5,000,000	5,000,000					2.000	2.000	FA	36,944	100,000	08/14/2020	08/18/2032
174610-AK-1	CITIZENS FINL GROUP			2	2.B FE	15,054,259	108.5970	16,289,681	15,000,000	15,030,213		(7,019)			4.300	4.240	JD	50,167	645,000	04/19/2018	12/03/2025
189054-AU-3	CLOROX CO DEL			1	2.A FE	14,973,050	106.5100	15,976,533	15,000,000	14,991,075		2,817			3.500	3.520	JD	23,333	525,000	12/05/2014	12/15/2024
189054-AX-7	CLOROX CO DEL				2.A FE	4,861,150	96.9110	4,845,584	5,000,000	4,872,199		11,049			1.800	2.130	MN	11,500	90,000	03/11/2021	05/15/2030
191216-CT-5	COCA COLA CO			1	1.E FE	5,603,850	110.7080	5,535,433	5,000,000	5,552,212		(51,638)			3.450	1.940	MS	46,000	172,500	03/04/2021	03/25/2030
19260M-AA-4	COINSTAR FUNDING LLC			4	2.B FE	24,302,020	99.8480	23,481,296	23,516,875	23,516,875		(126,802)			5.216	3.500	JAJO	224,884	1,226,640	10/29/2019	04/25/2047
19565C-AA-8	COLONIAL ENTERPRISES			1	1.G FE	10,668,420	105.3190	10,531,902	10,000,000	10,600,627		(59,402)			3.250	2.410	MN	41,528	325,000	05/03/2021	05/15/2030
19828J-AA-6	COLUMBIA PPTY TR OPE			1	2.C FE	11,659,098	108.4300	12,868,585	11,868,000	11,753,941		31,841			4.150	4.460	AO	123,131	492,522	01/10/2019	04/01/2025
19828J-AB-4	COLUMBIA PPTY TR OPE			1	2.C FE	7,502,427	108.6890	8,424,544	7,751,000	7,591,658		30,611			3.650	4.140	FA	106,878	282,912	04/09/2019	08/15/2026
20030N-AM-3	COMCAST CORP NEW				1.G FE	4,285,823	145.2790	4,130,297	2,843,000	4,217,721		(68,102)			6.450	2.580	MS	53,993	183,374	01/21/2021	03/15/2037
20030N-BH-3	COMCAST CORP NEW				1.G FE	7,571,800	117.0240	7,606,615	6,500,000	7,510,116		(61,684)			4.250	2.610	JJ	127,382	138,125	03/18/2021	01/15/2033
20030N-BM-2	COMCAST CORP NEW				1.G FE	1,703,402	117.6080	1,705,318	1,450,000	1,689,536		(13,866)			4.200	2.600	FA	23,007	30,450	02/25/2021	08/15/2034
20030N-BP-5	COMCAST CORP NEW				1.G FE	4,107,903	119.8310	4,069,493	3,396,000	4,091,216		(16,688)			4.400	2.550	FA	56,449		08/12/2021	08/15/2035
20030N-BY-6	COMCAST CORP NEW				1.G FE	3,310,290	107.4300	3,222,913	3,000,000	3,284,949		(25,341)			3.300	1.260	FA	41,250	49,500	07/19/2021	02/01/2027
20030N-CM-1	COMCAST CORP NEW				1.G FE	3,895,747	127.3340	3,896,436	3,060,000	3,893,952		(1,796)			4.700	3.160	AO	30,362		11/24/2021	10/15/2048
20030N-DG-3	COMCAST CORP NEW				1.G FE	5,908,827	109.1360	5,808,264	5,322,000	5,859,678		(49,149)			3.400	2.020	AO	45,237	141,474	04/16/2021	04/01/2030
200339-DX-4	COMERICA BANK				2.A FE	1,794,240	108.0920	1,891,611	1,750,000	1,768,131		(4,667)			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	107.8880	12,433,059	11,524,000	11,494,890		5,732			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	106.3380	5,316,902	5,000,000	4,999,317		76			3.347	3.340	AO	41,838	167,350	11/05/2019	10/01/2029
20453K-AA-3	COMPASS BK BIRMINGHA			2	1.G FE	9,367,800	107.3660	10,736,672	10,000,000	9,749,717		69,158			3.875	4.700	AO	87,188	387,500	10/09/2015	04/10/2025
20454P-AA-1	COMPEER FIN FLCA / PCA				2.B FE	4,000,000	98.5130	3,940,537	4,000,000	4,000,000					2.750	2.750	JD	9,167	59,278	05/12/2021	06/01/2031
205887-AR-3	CONAGRA BRANDS INC			1	2.C FE	3,506,760	129.6880	3,890,652	3,000,000	3,368,019		(45,106)			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	101.8960	5,750,014	5,643,000	5,612,078		27,917			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	131.5620	9,611,935	7,306,000	7,526,332		(23,092)			6.950	6.420	AO	107,195	507,767	02/17/2016	04/15/2029
20825C-AQ-7	CONOCOPHILLIPS				1.G FE	2,766,300	145.2630	2,669,952	1,838,000	2,749,625		(16,676)			6.500	2.820	FA	49,779		08/04/2021	02/01/2039
20825C-AZ-7	CONOCOPHILLIPS				1.G FE	4,949,050	100.3170	5,015,894	5,000,000	4,952,564		3,514			2.400	2.510	FA	45,333	60,000	03/29/2021	02/15/2031
20825C-BB-9	CONOCOPHILLIPS				1.G FE	19,813,550	131.6880	19,753,272	15,000,000	19,766,268		(47,282)			4.875	3.050	AO	182,813	365,625	08/12/2021	10/01/2047
20825C-BD-5	CONOCOPHILLIPS				1.G FE	6,716,300	130.8670	6,543,382	5,000,000	6,699,363		(16,937)			4.850	2.970	FA	91,611	121,250	08/05/2021	08/15/2048
20826F-AA-4	CONOCOPHILLIPS CO			1	1.G FE	9,771,500	101.2030	10,120,346	10,000,000	9,975,218		25,280			2.400	2.660	JD	50,267	200,400	01/25/2013	12/15/2022
20826F-AC-0	CONOCOPHILLIPS COMPA			1	1.G FE	2,346,620	119.8320	2,396,644	2,000,000	2,334,829		(10,060)			4.300	3.240	MN	10,989	86,000	10/23/2020	11/15/2044
20826F-AF-3	CONOCOPHILLIPS CO			1	1.G FE	2,614,335	113.1290	2,845,204	2,515,000	2,604,616		(5,587)			4.150	3.780	MN	13,336	104,373	03/17/2020	11/15/2034
20826F-AG-1	CONOCOPHILLIPS CO			1	1.G FE	13,138,351	104.9050	14,132,928	13,472,000	13,342,871		35,310			3.350	3.650	MN	57,668	451,312	08/27/2015	05/15/2025

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
20826F-AQ-9	CONOCOPHILLIPS CO			1	1.G FE	3,000,120	112.8150	3,384,473	3,000,000	3,000,077		(16)			4.950	4.940	MS	43,725	148,500	03/04/2016	03/15/2026
209111-EL-3	CONSOLIDATED EDISON				2.A FE	2,729,713	131.7590	2,749,823	2,087,000	2,703,212		(26,500)			5.850	3.240	MS	35,949	61,045	03/17/2021	03/15/2036
209111-EM-1	CONSOLIDATED EDISON				2.A FE	9,690,313	137.2110	9,758,459	7,112,000	9,585,482		(104,832)			6.200	3.180	JD	19,598	440,944	03/15/2021	06/15/2036
209111-ES-8	CONSOLIDATED EDISON				2.A FE	10,456,964	138.6800	10,790,734	7,781,000	10,362,203		(94,761)			6.300	3.520	FA	185,188	245,102	03/18/2021	08/15/2037
209111-FV-0	CONSOLIDATED EDISON				2.A FE	4,838,475	114.4680	4,709,250	4,114,000	4,836,711		(1,764)			4.125	3.150	MN	21,684		11/22/2021	05/15/2049
21036P-AY-4	CONSTELLATION BRANDS			1	2.B FE	4,761,800	107.9710	5,398,580	5,000,000	4,840,076		22,475			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	127.4900	6,374,515	5,000,000	5,603,069		(68,911)			6.850	4.830	MS	114,167	342,500	01/18/2019	03/01/2029
22160K-AP-0	COSTCO WHOLESALE COR				1.D FE	4,840,550	96.8750	4,843,794	5,000,000	4,853,689		13,139			1.600	1.980	AO	15,778	80,000	03/04/2021	04/20/2030
224044-CF-2	COX COMMUNICATIONS I			1	2.B FE	9,446,800	117.6680	11,766,880	10,000,000	9,547,024		23,527			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	105.3880	30,309,819	28,760,000	28,852,901		(50,749)			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	104.0480	5,202,407	5,000,000	4,984,736		4,167			3.663	3.750	MON	8,140	183,150	06/02/2015	05/15/2025
231021-AT-3	CUMMINS INC				1.F FE	4,753,100	94.6170	4,730,855	5,000,000	4,772,649		19,549			1.500	2.070	MS	25,000	37,500	03/03/2021	09/01/2030
232820-AJ-9	CYTEC INDS INC			1	2.B FE	4,965,150	102.1860	5,109,301	5,000,000	4,994,977		3,864			3.500	3.580	AO	43,750	175,000	02/26/2013	04/01/2023
233835-AQ-0	DAIMLERCHRYSLER				1.G FE	6,896,450	148.6960	7,434,848	5,000,000	6,524,097		(134,648)			8.500	4.380	JJ	192,431	425,000	02/12/2019	01/18/2031
233851-DF-8	DAIMLER FINANCE NORT			1	1.G FE	5,313,150	109.9540	5,497,728	5,000,000	5,239,498		(35,154)			3.750	2.890	FA	67,188	187,500	11/08/2019	02/22/2028
233851-DW-1	DAIMLER FINANCE NORT			1	1.G FE	10,147,148	105.7690	10,576,983	10,000,000	10,117,416		(13,565)			3.100	2.920	FA	117,111	310,000	09/30/2019	08/15/2029
237194-AE-5	DARDEN RESTAURANTS I			1	2.B FE	2,241,800	120.7390	2,414,780	2,000,000	2,199,196		(10,016)			6.000	4.980	FA	45,333	120,000	04/27/2017	08/15/2035
237194-AH-8	DARDEN RESTAURANTS I			1	2.B FE	12,432,300	127.0940	12,709,402	10,000,000	12,068,168		(85,155)			6.800	4.900	AO	143,556	680,000	04/26/2017	10/15/2037
237194-AL-9	DARDEN RESTAURANTS I			1	2.B FE	10,991,054	108.2520	11,363,230	10,497,000	10,854,391		(63,864)			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	127.7080	6,385,428	5,000,000	5,912,964		(118,042)			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	23,797,455	102.2210	24,030,289	23,508,000	23,541,776		(30,665)			2.800	2.660	JJ	281,574	658,224	01/28/2013	01/27/2023
24422E-UU-1	DEERE JOHN CAPITAL C				1.F FE	4,704,234	110.1310	4,713,608	4,280,000	4,666,060		(38,173)			3.450	2.090	MS	46,759	73,830	03/19/2021	03/07/2029
25389J-AT-3	DIGITAL RLTY TR LP			1	2.B FE	13,046,947	112.7140	13,352,164	11,846,000	12,755,919		(129,094)			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	101.7700	5,205,580	5,115,000	5,117,151		(2,512)			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	109.0300	5,451,508	5,000,000	5,036,329		(7,785)			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	106.2640	10,626,410	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	131.6240	5,120,177	3,890,000	4,336,852		(11,184)			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	104.0220	5,201,127	5,000,000	5,019,750		(1,916)			2.650	2.600	JJ	61,833	154,583	05/11/2020	01/13/2031
25470D-AH-2	DISCOVERY COMMUNICAT			1	2.C FE	3,834,160	102.0460	4,081,862	4,000,000	3,970,051		22,970			3.250	3.860	AO	32,500	130,000	06/08/2015	04/01/2023
256677-AD-7	DOLLAR GEN CORP NEW			1	2.B FE	19,458,540	108.5960	21,176,396	19,500,000	19,480,773		4,063			4.150	4.170	MN	134,875	809,250	11/06/2015	11/01/2025
256746-AK-4	DOLLAR TREE INC				2.B FE	5,116,050	100.6690	5,033,463	5,000,000	5,115,888		(162)			3.375	3.250	JD	14,063		12/02/2021	12/01/2051
257375-AE-5	DOMINION ENERGY GAS			1	2.A FE	5,936,391	103.9540	6,363,060	6,121,000	6,078,963		21,706			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	3,370,807	106.0550	3,535,897	3,334,000	3,346,074		(4,142)			3.600	3.460	JD	5,334	121,135	06/05/2015	12/15/2024
260543-CR-2	DOW CHEMICAL CO				2.B FE	9,913,540	140.3010	9,821,133	7,000,000	9,883,535		(30,005)			5.550	3.220	MN	33,454	194,250	07/21/2021	11/30/2048
26078J-AD-2	DOWDUPONT INC			1	2.A FE	5,636,800	115.8230	5,791,194	5,000,000	5,496,994		(66,726)			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	128.8530	6,442,650	5,000,000	5,333,576		(13,253)			5.319	4.720	MN	33,983	265,950	02/20/2019	11/15/2038
26078J-AF-7	DUPONT DE NEMOURS IN				2.A FE	14,041,300	139.9320	13,993,261	10,000,000	14,004,601		(36,699)			5.419	3.160	MN	69,243	270,950	08/11/2021	11/15/2048
264399-ED-4	DUKE POWER CO LLC			1	2.A FE	3,120,456	132.5850	3,049,464	2,300,000	2,924,307		(47,126)			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	106.0140	6,508,237	6,139,000	6,112,856		8,308			3.750	3.900	JD	19,184	230,213	10/28/2015	12/01/2024
26875P-AK-7	EOG RES INC			1	1.G FE	8,163,517	101.6970	8,291,383	8,153,000	8,154,307		(1,158)			2.625	2.610	MS	63,016	214,016	01/14/2013	03/15/2023
26875P-AT-8	EOG RES INC				1.G FE	11,044,080	135.8480	10,867,878	8,000,000	11,016,219		(27,861)			4.950	2.950	AO	83,600	198,000	08/04/2021	04/15/2050
26875P-AU-5	EOG RES INC			1	1.G FE	11,355,000	115.5570	11,555,714	10,000,000	11,212,972		(110,898)			4.375	2.680	AO	92,361	437,500	04/08/2021	04/15/2030
26882P-BE-1	ERAC USA FIN CO			1	2.A FE	6,290,450	147.3210	7,366,071	5,000,000	6,163,154		(48,033)			7.000	4.870	AO	73,889	350,000	03/21/2019	10/15/2037
26884T-AH-5	ERAC USA FINANCE COM			1	2.A FE	8,583,169	102.0750	8,987,732	8,805,000	8,781,967		28,218			3.300	3.630	AO	61,342	290,565	11/05/2013	10/15/2022
26884U-AC-3	EPR PPTYS			1	2.C FE	9,340,000	106.8660	9,617,973	9,000,000	9,192,886		(36,205)			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	112.5090	11,250,935	10,000,000	10,284,579		(41,063)			4.500	3.950	JD	13,750	450,000	12/04/2019	06/20/2028
276480-AJ-9	EASTERN GAS TRAN				1.G FE	1,684,393	106.0550	1,766,888	1,666,000	1,681,575		8,497			3.600	3.230	JD	2,666	29,988	06/24/2021	12/15/2024
277432-AN-0	EASTMAN CHEM CO			1	2.C FE	10,178,500	101.1140	10,111,499	10,000,000	10,007,189		(21,872)			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	101.8640	7,130,523	7,000,000	6,997,558		2,850			2.750	2.790	MN	31,549	192,500	11/14/2013	11/02/2022
278265-AE-3	EATON VANCE CORP			1	2.A FE	6,297,679	107.5480	6,743,319	6,270,000	6,279,944		(2,219)			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	5,113,906	110.4020	5,645,893	5,113,906	5,113,906					5.209	5.200	FA	103,594	266,383	02/03/2010	02/11/2030
29248H-AB-9	EMPOWER FINANCE 2020				1.F FE	2,000,000	96.5360	1,930,728	2,000,000	2,000,000					1.776	1.770	MS	10,459	35,520	09/14/2020	03/17/2031
29273R-AS-8	ENERGY TRANSFER PRTN			1	2.C FE	2,824,110	101.9390	3,058,197	3,000,000	2,975,081		21,999			3.600	4.390	FA	45,000	108,000	01/17/2014	02/01/2023

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
29273R-BG-3	ENERGY TRANSFER PRTN			1	2.C FE	8,856,945	109.3850	10,391,657	9,500,000	9,203,739		63,670			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	104.5000	12,602,700	12,060,000	11,850,204		85,765			4.400	5.230	AO	132,660	530,640	11/05/2015	04/01/2024
29364D-AS-9	ENTERGY ARK INC			1	1.F FE	9,992,800	105.0490	10,504,915	10,000,000	9,997,933		803			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	110.8110	6,427,039	5,800,000	6,048,079		(81,471)			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	109.1680	14,191,878	13,000,000	13,387,414		(93,680)			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	101.5980	3,047,950	3,000,000	3,002,827		(4,031)			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	103.9950	1,143,954	1,100,000	1,100,903		(571)			4.050	3.990	MS	14,850	44,550	08/22/2013	09/01/2023
29364W-BA-5	ENTERGY LA LLC				1.F FE	6,092,450	113.6260	5,681,333	5,000,000	6,018,202		(74,248)			4.000	1.920	MS	58,889	200,000	02/04/2021	03/15/2033
29379V-AZ-6	ENTERPRISE PRODS OPE			1	2.A FE	12,983,260	102.3250	13,650,166	13,340,000	13,270,837		54,659			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	106.2570	8,500,568	8,000,000	7,885,956		33,462			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	107.2610	10,726,169	10,000,000	9,888,091		24,485			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	109.0140	3,429,583	3,146,000	3,216,094		(12,975)			3.950	3.450	FA	46,945	124,267	10/28/2016	02/15/2027
29379V-BQ-5	ENTERPRISE PRODS OPE				2.A FE	5,727,600	113.1860	5,659,312	5,000,000	5,727,554		(46)			4.250	3.390	FA	80,278		12/28/2021	02/15/2048
29449W-AB-3	EQUITABLE FINL LIFE				1.E FE	9,742,800	96.9110	9,691,177	10,000,000	9,768,245		25,445			1.400	1.830	FA	48,222	70,000	05/03/2021	08/27/2027
29449W-AE-7	EQUITABLE FINL LIFE				1.F FE	2,597,311	96.9580	2,559,693	2,640,000	2,602,884		5,573			1.000	1.360	JJ	12,613	13,053	05/13/2021	01/09/2026
29449W-AF-4	EQUITABLE FINL LIFE				1.F FE	4,900,550	98.3350	4,867,600	4,950,000	4,904,937		4,387			1.800	1.950	MS	27,968	44,550	05/10/2021	03/08/2028
29736R-AP-5	ESTEE LAUDER CO INC				1.E FE	5,105,850	101.9900	5,099,523	5,000,000	5,096,616		(9,234)			2.375	2.100	JD	9,896	118,750	03/08/2021	12/01/2029
30161M-AG-8	EXELON GENERATION CO			1	2.B FE	5,208,950	124.8840	6,244,219	5,000,000	5,185,103		(5,781)			6.250	5.910	AO	78,125	312,500	05/04/2017	10/01/2039
30231G-AN-2	EXXON MOBIL CORP				1.D FE	5,274,800	108.4630	5,423,192	5,000,000	5,270,285		(4,515)			3.567	3.220	MS	56,973	89,175	05/27/2021	03/06/2045
30231G-BF-8	EXXON MOBIL CORP			1	1.D FE	33,007,930	118.0500	31,873,678	27,000,000	32,785,996		(197,792)			4.227	2.690	MS	323,366	929,940	08/09/2021	03/19/2040
30231G-BG-6	EXXON MOBIL CORP			1	1.D FE	12,678,450	122.7850	12,278,515	10,000,000	12,603,404		(60,043)			4.327	2.940	MS	122,598	432,700	10/20/2020	03/19/2050
30231G-BN-1	EXXON MOBIL CORP				1.D FE	10,341,600	103.6400	10,364,042	10,000,000	10,314,157		(27,443)			2.610	2.200	AO	55,100	261,000	03/19/2021	10/15/2030
302508-AQ-9	FMR CORP				1.E FE	6,408,380	137.6360	6,056,016	4,400,000	6,210,414		(197,966)			7.570	1.670	JD	14,804	333,080	02/11/2021	06/15/2029
30251B-AC-2	FMR CORP			1	1.E FE	9,492,094	147.6530	9,073,295	6,145,000	9,348,701		(125,231)			6.500	2.900	JD	18,862	399,425	11/10/2020	12/14/2040
30251B-AE-8	FMR CORP				1.E FE	1,114,435	130.0750	1,131,657	870,000	1,108,332		(6,103)			5.150	3.330	FA	18,669	22,403	03/11/2021	02/01/2043
30321L-2A-9	F&G GLOBAL FUNDING				1.G FE	35,704,829	99.3750	35,081,638	35,302,000	35,668,945		(35,884)			1.750	1.500	JD	1,716	308,893	07/30/2021	06/30/2026
309588-AC-5	FARMERS EXCHANGE CAP				2.A FE	5,432,438	122.8310	5,190,869	4,226,000	5,007,849		(103,368)			7.050	3.820	MN	49,656	297,933	08/11/2017	07/15/2028
313747-AT-4	FEDERAL REALTY INVT			1	2.A FE	3,413,568	101.9840	3,819,323	3,745,000	3,689,260		37,594			2.750	3.840	JD	8,582	102,988	08/02/2013	06/01/2023
313747-AU-1	FEDERAL REALTY INVT			1	2.A FE	4,973,200	104.7280	5,236,416	5,000,000	4,993,736		2,892			3.950	4.010	JJ	91,069	197,500	01/07/2014	01/15/2024
313747-AY-3	FEDERAL REALTY INVT			1	2.A FE	10,558,085	106.0650	11,216,389	10,575,000	10,584,710		(2,556)			3.250	3.220	JJ	158,478	343,688	05/04/2020	07/15/2027
313747-AZ-0	FEDERAL REALTY INVT			1	2.A FE	4,600,517	105.3030	4,731,305	4,493,000	4,582,520		(11,008)			3.200	2.890	JD	6,390	143,776	04/30/2020	06/15/2029
313747-BA-4	FEDERAL REALTY INVT			1	2.A FE	14,836,650	106.5800	15,987,041	15,000,000	14,859,221		14,068			3.500	3.630	JD	43,750	525,000	05/07/2020	06/01/2030
31428X-BN-5	FEDEX CORP				2.B FE	12,006,400	117.7670	11,776,724	10,000,000	12,006,259		(141)			4.400	3.210	JJ	202,889		12/28/2021	01/15/2047
31428X-BS-4	FEDEX CORP				2.B FE	18,968,750	127.7320	19,159,851	15,000,000	18,935,581		(33,169)			4.950	3.420	AO	152,625	247,500	12/28/2021	10/17/2048
315786-AC-7	FIDELITY & GTY LIFE			1	2.B FE	5,580,825	111.6570	5,666,606	5,075,000	5,418,353		(104,321)			5.500	3.180	MN	46,521	279,125	06/03/2020	05/01/2025
31620R-AH-8	FIDELITY NATIONAL FI			1	2.B FE	13,705,937	112.8520	13,988,030	12,395,000	13,440,675		(140,902)			4.500	3.070	FA	210,715	557,775	02/18/2020	08/15/2028
31620R-AJ-4	FIDELITY NATIONAL FI			1	2.B FE	10,158,652	105.5690	10,480,938	9,928,000	10,141,803		(17,409)			3.400	3.090	JD	15,002	337,552	03/19/2021	06/15/2030
316773-CL-2	FIFTH THIRD BANCORP			2	2.A FE	2,074,600	100.3330	2,006,675	2,000,000	2,001,099		(9,367)			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	105.7430	29,571,111	27,965,000	27,934,942		13,642			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	103.4770	14,007,813	13,537,000	13,565,635		(25,306)			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	105.9910	19,078,384	18,000,000	18,013,206		(6,637)			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	103.6190	8,289,522	8,000,000	8,132,474		(14,440)			2.850	2.620	MN	29,133	228,000	05/29/2020	05/15/2030
341081-EX-1	FLORIDA PWR & LT CO				1.E FE	8,449,259	139.5230	7,856,591	5,631,000	8,297,722		(151,538)			6.200	2.310	JD	29,094	349,122	01/05/2021	06/01/2036
341081-FB-8	FLORIDA PWR & LT CO			1	1.E FE	6,457,550	141.9060	7,095,327	5,000,000	6,361,007		(55,026)			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	3,470,223	104.6130	3,594,503	3,436,000	3,447,523		(3,959)			3.500	3.370	JD	5,345	120,260	09/15/2015	12/15/2024
343412-AF-9	FLUOR CORP NEW			1	3.A FE	14,077,125	104.8750	14,944,688	14,250,000	14,126,175		15,519			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	107.2580	10,725,841	10,000,000	9,738,760		48,861			3.500	4.110	AO	87,500	350,000	11/21/2016	10/01/2026
345370-BY-5	FORD MTR CO DEL				3.B FE	5,770,400	120.2500	6,012,500	5,000,000	5,535,290		(65,854)			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	135.4230	6,771,150	5,000,000	5,966,690		(77,858)			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	105.7310	5,286,550	5,000,000	4,925,174		11,135			3.815	4.100	MN	31,262	190,750	01/26/2018	11/02/2027
34540T-RY-0	FORD MOTOR CREDIT CO			1,2	3.B FE	10,000,000	98.7770	9,877,748	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	6,060,301	117.4060	5,550,045	4,727,224	6,016,221		(50,228)			6.090	3.920	JJ	132,748	287,888	08/03/2020	01/15/2051
347382-AA-1	FORT GORDON HSG LLC				2.B FE	12,700,000	126.1280	12,612,800	10,000,000	12,663,618		(36,382)			6.124	4.200	MN	78,251	306,200	07/08/2021	05/15/2051

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
347466-AC-8	FORT IRWIN LD LLC				1.E FE	10,289,710	118.5660	9,485,315	8,000,000	10,155,089		(124,423)			5.170	2.820	JD	18,382	413,600	12/22/2020	12/15/2035
354613-AJ-0	FRANKLIN RES INC			1	1.F FE	10,417,447	101.7670	10,517,624	10,335,000	10,341,611		(9,175)			2.800	2.700	MS	85,206	289,380	02/01/2013	09/15/2022
354613-AL-5	FRANKLIN RESOURCES I				1.F FE	5,799,540	94.4590	5,667,568	6,000,000	5,807,076		7,536			1.600	1.990	AO	16,267	48,000	08/12/2021	10/30/2030
35671D-AZ-8	FREEPORT-MCMORAN INC			1	3.A FE	10,718,328	103.3870	11,631,038	11,250,000	11,168,246		64,532			3.875	4.490	MS	128,359	435,938	11/05/2013	03/15/2023
36143L-2A-2	GA GLOBAL FUNDING TR				1.G FE	16,908,100	99.1740	16,550,182	16,688,000	16,883,772		(24,329)			1.625	1.320	JJ	125,044	135,590	06/23/2021	01/15/2026
361448-AN-3	GATX CORP			1	2.B FE	6,336,240	101.8760	6,112,569	6,000,000	6,025,996		(55,579)			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	103.4800	1,195,197	1,155,000	1,148,334		5,096			3.900	4.380	MS	11,386	45,045	08/15/2013	03/30/2023
361448-AU-7	GATX CORP				2.B FE	3,255,018	125.3270	3,258,506	2,600,000	3,241,271		(13,747)			5.200	3.550	MS	39,809	67,600	04/13/2021	03/15/2044
361448-AW-3	GATX CORP			1	2.B FE	15,956,970	104.4380	17,754,521	17,000,000	16,584,816		117,364			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	107.4190	3,934,793	3,663,000	3,535,110		17,735			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	111.3240	1,919,231	1,724,000	1,754,882		(3,134)			4.000	3.740	JD	192	68,960	05/21/2020	06/30/2030
36150J-AE-0	GBG LLC				1.F	10,968,450	109.3730	10,937,356	10,000,000	10,949,389		(18,528)			4.100	3.560	MON	34,167	392,917	01/11/2021	09/01/2050
369550-AU-2	GENERAL DYNAMICS COR			1	1.G FE	7,283,448	101.0760	7,606,019	7,525,000	7,500,971		26,904			2.250	2.620	MN	21,634	169,313	01/17/2013	11/15/2022
369550-BH-0	GENERAL DYNAMICS COR			1	1.G FE	6,326,900	122.1060	6,105,346	5,000,000	6,254,621		(55,593)			4.250	2.490	AO	53,125	212,500	09/09/2020	04/01/2040
36962G-6F-6	GENERAL ELEC CAP COR				2.B FE	1,124,453	101.7060	1,118,766	1,100,000	1,101,931		(2,761)			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	119.5020	11,861,787	9,926,000	9,509,429		16,350			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	118.0170	5,900,853	5,000,000	5,161,706		(8,650)			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	123.7250	12,372,530	10,000,000	9,814,753		3,954			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	109.4320	10,943,292	10,000,000	10,144,671		(23,085)			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	114.6770	5,733,895	5,000,000	5,403,848		(54,212)			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	110.1600	5,508,010	5,000,000	5,083,075		(15,393)			4.350	3.960	JJ	99,083	217,500	10/25/2017	01/17/2027
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1.G FE	5,391,991	103.5420	5,715,529	5,520,000	5,496,171		14,723			3.734	4.020	JJ	95,043	206,117	11/22/2013	07/15/2023
37331N-AL-5	GEORGIA PAC CORP				1.G FE	6,105,197	101.2330	6,034,549	5,961,000	6,089,270		(15,927)			2.100	1.660	AO	21,211	125,181	04/27/2021	04/30/2027
373334-JR-3	GEORGIA PWR CO			1	2.A FE	2,331,753	123.0160	2,134,333	1,735,000	2,307,128		(22,865)			5.400	3.040	JD	7,808	93,690	12/01/2020	06/01/2040
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	3,939,540	126.7120	3,801,367	3,000,000	3,908,508		(26,146)			4.750	2.960	MS	47,500	142,500	10/20/2020	03/01/2046
375558-BF-9	GILEAD SCIENCES INC			1	2.A FE	5,017,150	107.7350	5,386,774	5,000,000	5,007,590		(1,726)			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	96.3360	4,816,807	5,000,000	4,978,637		872			2.600	2.620	AO	32,500	130,361	09/23/2020	10/01/2040
378272-AF-5	GLENCORE FDG LLC			1	2.A FE	2,877,510	103.9920	3,119,760	3,000,000	2,977,838		14,832			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	107.4480	13,968,240	13,000,000	12,965,068		5,243			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	98.6510	4,335,719	4,395,000	4,406,454		(1,210)			2.150	2.110	FA	35,697	92,918	10/29/2020	08/15/2030
38141G-RD-8	GOLDMAN SACHS GROUP				2.A FE	19,515,950	102.9840	20,596,998	20,000,000	19,936,660		57,454			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	106.0260	2,120,539	2,000,000	1,995,411		1,981			4.000	4.110	MS	26,222	80,000	03/11/2014	03/03/2024
38150A-GE-9	GOLDMAN SACHS GROUP INC				1.F FE	20,000,000	100.5610	20,112,252	20,000,000	20,000,000					3.150	3.150	JD	26,250	315,000	06/14/2021	06/16/2041
384802-AB-0	GRAINGER W W INC			1	1.E FE	5,777,472	127.9580	6,537,387	5,109,000	5,751,218		(18,026)			4.600	3.760	JD	10,445	235,014	10/21/2020	06/15/2045
39121J-AE-0	GREAT RIV ENERGY			1	1.G FE	4,310,876	120.4600	4,330,433	3,594,913	4,261,381		(88,212)			6.254	4.630	JJ	112,413	224,826	01/28/2020	07/01/2038
40139L-BA-0	GUARDIAN LIFE GLOBAL				1.B FE	3,272,806	96.0600	3,197,843	3,329,000	3,276,750		3,944			1.250	1.530	MN	4,855	20,806	07/12/2021	11/19/2027
402479-CC-1	GULF PWR CO			1	1.F FE	1,331,174	100.8530	1,311,097	1,300,000	1,301,414		(3,734)			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	100.6650	5,033,283	5,000,000	5,000,682		(3,456)			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	108.8170	27,748,452	25,500,000	25,516,500		(4,401)			4.600	4.570	MS	345,383	1,201,530	12/01/2015	09/15/2025
40434L-AC-9	HP INC			1	2.B FE	4,989,500	105.8150	5,290,769	5,000,000	4,990,893		914			3.400	3.420	JD	6,611	170,000	06/09/2020	06/17/2030
40434L-AG-0	HP INC				2.B FE	8,641,190	98.5850	8,493,129	8,615,000	8,640,423		(767)			2.650	2.610	JD	8,878	114,783	08/11/2021	06/17/2031
404530-AC-1	HACKENSACK MERIDIAN			1	1.D FE	4,340,224	97.5170	4,290,772	4,400,000	4,342,894		2,207			2.675	2.760	MS	39,233	119,335	10/20/2020	09/01/2041
406216-BG-5	HALLIBURTON CO			1	2.A FE	15,579,339	107.5010	16,847,706	15,672,000	15,623,831		9,102			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	117.5260	15,835,579	13,474,000	14,669,295		(72,674)			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	112.1910	8,975,321	8,000,000	8,537,714		(238,099)			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	109.6180	4,723,451	4,309,000	4,406,935		(22,064)			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	107.6480	9,741,155	9,049,000	8,987,231		16,623			4.150	4.360	MN	47,985	375,534	05/21/2018	05/15/2025
42217K-BC-9	HEALTH CARE REIT INC			1	2.A FE	5,572,270	105.8080	5,819,485	5,500,000	5,516,235		(8,375)			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	107.6980	5,384,949	5,000,000	4,986,109		3,716			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	19,530,620	97.9330	19,109,830	19,513,000	19,522,296		(4,488)			2.200	2.180	JD	35,774	429,286	04/26/2021	06/01/2030
42218S-AH-1	HEALTH CARE SERVICE CORP				1.G FE	9,862,000	101.7440	10,174,496	10,000,000	9,863,835		1,835			3.200	3.270	JD	26,667	320,000	05/19/2021	06/01/2050
423452-AE-1	HELMERICH & PAYNE IN				2.A FE	6,875,540	98.1340	6,869,429	7,000,000	6,876,553		1,013			2.900	3.110	MS	51,878		11/24/2021	09/29/2031
42809H-AF-4	HESS CORP			1	3.A FE	10,202,100	104.3260	10,902,073	10,450,000	10,375,965		27,275			3.500	3.790	JJ	168,651	365,750	11/19/2014	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, 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
428236-BR-3	HP INC				2.B FE	3,929,910	132.8960	3,986,889	3,000,000	3,918,015		(11,895)			6.000	3.780	MS	53,000	90,000	08/11/2021	09/15/2041
428236-BX-0	HEWLETT PACKARD CO			1	2.B FE	2,993,130	102.1150	3,063,471	3,000,000	2,999,444		763			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	110.9350	17,749,629	16,000,000	16,141,495		(41,830)			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	130.8930	6,544,697	5,000,000	6,122,935		(62,940)			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	133.9360	6,696,840	5,000,000	5,163,848		(3,137)			6.350	6.080	AO	67,028	317,500	04/07/2017	10/15/2045
431116-AD-4	HIGHMARK INC				2.B FE	4,989,130	97.9610	4,898,057	5,000,000	4,990,418		1,288			1.450	1.490	MN	10,271	36,250	05/20/2021	05/10/2026
431116-AE-2	HIGHMARK INC				2.B FE	11,989,520	98.5510	11,826,215	12,000,000	11,990,111		591			2.550	2.550	MN	43,350	153,000	05/11/2021	05/10/2031
437076-AV-4	HOME DEPOT INC				1.F FE	1,998,947	143.4810	2,010,177	1,401,000	1,980,891		(18,056)			5.950	3.030	AO	20,840	83,360	03/11/2021	04/01/2041
437076-BF-8	HOME DEPOT INC			1	1.F FE	3,769,710	124.7930	3,743,809	3,000,000	3,733,782		(22,516)			4.400	2.910	MS	38,867	132,000	05/18/2020	03/15/2045
440327-AK-0	HORACE MANN EDUCATOR			1	2.B FE	7,004,944	107.9650	7,157,006	6,629,000	6,852,203		(56,138)			4.500	3.510	JD	24,859	298,305	10/23/2019	12/01/2025
44106M-AQ-5	HOSPITALITY PPTYS TR			1	4.A FE	4,919,750	99.8880	4,994,400	5,000,000	4,993,724		9,693			5.000	5.200	FA	94,444	250,000	08/09/2012	08/15/2022
44106M-AT-9	HOSPITALITY PPTYS TR			1	4.A FE	4,165,662	97.3920	4,090,464	4,200,000	4,187,162		3,009			4.500	4.580	MS	55,650	189,000	09/12/2019	03/15/2025
443510-AJ-1	HUBBELL INC			1	2.A FE	3,062,211	107.3230	3,525,574	3,285,000	3,125,131		22,291			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	106.1530	2,133,676	2,010,000	2,013,077		(1,119)			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	108.1270	12,975,308	12,000,000	11,865,672		16,725			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	102.1200	13,405,376	13,127,000	12,428,403		131,454			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	103.8670	5,193,390	5,000,000	4,990,078		6,564			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	106.2720	5,313,619	5,000,000	5,011,694		(2,239)			3.500	3.440	MN	28,681	175,000	10/29/2019	11/02/2026
45687A-AJ-1	INGERSOLL-RAND GLOBA			1	2.B FE	13,433,869	104.5350	13,997,341	13,390,000	13,398,239		(5,384)			4.250	4.200	JD	25,292	569,075	06/16/2014	06/15/2023
458140-AK-6	INTEL CORP				1.E FE	4,513,770	129.1420	4,397,315	3,405,000	4,474,274		(39,496)			4.800	2.730	AO	40,860	163,440	01/06/2021	10/01/2041
458140-AM-2	INTEL CORP			1	1.E FE	22,162,331	102.0670	22,837,617	22,375,000	22,351,817		23,609			2.700	2.810	JD	26,850	604,125	01/25/2013	12/15/2022
458140-AY-6	INTEL CORP				1.E FE	11,937,200	119.9990	11,999,900	10,000,000	11,917,693		(19,507)			4.100	3.000	MN	56,944	205,000	08/11/2021	05/11/2047
458140-BM-1	INTEL CORP				1.E FE	12,822,900	133.1680	13,316,828	10,000,000	12,783,591		(39,309)			4.750	3.220	MS	126,667	237,500	05/06/2021	03/25/2050
45834Q-AA-7	INTEGRIS BAPTIST MED				1.G FE	11,588,800	114.1840	11,418,485	10,000,000	11,575,052		(13,748)			3.875	3.030	FA	146,389	193,750	08/09/2021	08/15/2050
45866F-AA-2	INTERCONTINENTAL EXC			1	1.G FE	13,002,340	105.2210	13,678,837	13,000,000	13,000,517		(273)			4.000	3.990	AO	109,778	520,000	10/09/2013	10/15/2023
459200-JR-3	INTERNATIONAL BUSINE				1.G FE	6,392,768	107.2310	6,188,309	5,771,000	6,346,762		(46,005)			3.300	1.260	JJ	81,467		07/28/2021	01/27/2027
459200-KA-8	INTERNATIONAL BUSINE				1.G FE	13,449,729	108.5240	13,364,742	12,315,000	13,362,239		(87,490)			3.500	2.240	MN	55,075	396,025	09/28/2021	05/15/2029
459200-KB-6	INTERNATIONAL BUSINE				1.G FE	12,372,200	115.4840	11,548,404	10,000,000	12,272,197		(100,003)			4.150	2.520	MN	53,028	415,000	01/07/2021	05/15/2039
459200-KC-4	INTERNATIONAL BUSINE			1	1.G FE	20,556,622	121.2850	20,061,912	16,541,000	20,489,514		(58,463)			4.250	2.960	MN	89,827	490,493	08/12/2021	05/15/2049
459200-KJ-9	INTERNATIONAL BUSINE				1.G FE	4,978,550	97.7590	4,887,980	5,000,000	4,980,417		1,867			1.950	2.000	MN	12,458	97,500	02/24/2021	05/15/2030
459902-AT-9	INTERNATIONAL GAME T			1	3.C FE	15,694,159	104.2500	15,815,768	15,171,000	15,272,757		(61,512)			5.350	4.890	AO	171,348	811,649	01/10/2014	10/15/2023
461070-AP-9	INTERSTATE PWR & LT			1	2.A FE	9,984,000	110.9140	11,091,496	10,000,000	9,988,624		1,437			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	105.4070	11,003,488	10,439,000	10,405,426		6,811			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	105.8620	6,881,061	6,500,000	6,457,311		6,413			3.350	3.470	MN	27,824	217,750	06/18/2018	11/15/2027
46625H-JH-4	JPMORGAN CHASE & CO				1.F FE	14,998,800	102.7110	15,406,797	15,000,000	14,999,853		133			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	105.7700	5,288,534	5,000,000	5,004,167		(1,659)			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	108.2270	10,822,745	10,000,000	10,097,274		(27,273)			3.900	3.580	JJ	179,833	390,000	09/22/2015	07/15/2025
46625H-RV-4	JPMORGAN CHASE & CO			1	1.F FE	21,625,600	105.5640	21,112,866	20,000,000	21,456,799		(168,801)			2.950	1.270	AO	147,500	295,000	06/15/2021	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO			2	1.F FE	10,231,700	108.2530	10,825,329	10,000,000	10,133,084		(23,536)			3.782	3.490	FA	157,583	378,200	07/17/2017	02/01/2028
46647P-BL-9	JPMORGAN CHASE & CO				1.F FE	6,049,760	101.0730	6,064,396	6,000,000	6,045,706		(4,054)			2.522	2.410	AO	29,003	151,320	04/16/2021	04/22/2031
46849L-SQ-5	JACKSON NATL LIFE GL				1.F FE	4,033,172	105.0380	3,920,029	3,732,000	3,995,549		(37,624)			3.050	1.360	AO	19,603	56,913	05/07/2021	04/29/2026
478111-AD-9	JOHNS HOPKINS HEALTH			1	1.D FE	3,814,177	99.1700	3,589,980	3,620,000	3,788,682		(20,126)			2.420	1.770	JJ	43,802	87,604	09/21/2020	01/01/2030
478160-AL-8	JOHNSON & JOHNSON				1.A FE	4,585,377	127.5930	4,484,916	3,515,000	4,522,100		(63,277)			4.950	2.100	MN	22,232	173,993	03/12/2021	05/15/2033
478160-BJ-2	JOHNSON & JOHNSON				1.A FE	18,060,969	123.4090	18,295,448	14,825,000	17,880,351		(180,618)			4.375	2.310	JD	46,843	648,594	03/18/2021	12/05/2033
478160-BU-7	JOHNSON & JOHNSON			1	1.A FE	2,080,500	114.3890	2,287,786	2,000,000	2,073,179		(4,204)			3.550	3.210	MS	23,667	71,000	03/20/2020	03/01/2036
480200-AA-5	JONES LANG LASALLE I			1	2.A FE	13,351,190	102.0960	13,303,210	13,030,000	13,063,701		(51,854)			4.400	3.980	MN	73,258	573,320	11/06/2015	11/15/2022
48128G-4F-4	JPMORGAN CHASE &				1.F FE	5,000,000	98.3460	4,917,323	5,000,000	5,000,000					1.420	1.420	JD	1,775	35,500	06/18/2021	12/22/2026
48128G-X8-8	JPMORGAN CHASE & CO				1.F FE	5,000,000	90.0670	4,503,353	5,000,000	5,000,000					2.000	2.000	JD	5,556	100,000	12/09/2020	12/11/2035
48203R-AM-6	JUNIPER NETWORKS INC			1	2.B FE	31,620,725	108.1420	33,902,730	31,350,000	31,565,911		(24,196)			3.750	3.640	FA	444,125	1,175,625	09/05/2019	08/15/2029
482480-AE-0	KLA-TENCOR CORP			1	2.A FE	10,184,000	108.4130	10,841,395	10,000,000	10,063,548		(22,534)			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	19,441,238	133.5160	22,964,867	17,200,000	19,312,450		(32,187)			5.500	4.550	FA	394,167	788,700	12/28/2021	02/01/2043
48250A-AA-1	KKR GROUP FINANCE CO				1.F FE	1,800,926	129.0000	1,793,101	1,390,000	1,800,890		(36)			5.125	3.230	JD	5,936		12/28/2021	06/01/2044
48252A-AA-9	KKR GROUP FIN CO VI			1,2	1.F FE	17,907,299	109.8040	18,073,878	16,460,000	17,780,751		(113,034)			3.750	2.550	JJ	308,625	402,375	05/03/2021	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, 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
48252M-AA-3	KKR GROUP FIN CO VII				1.F FE	4,286,040	104.6430	4,185,750	4,000,000	4,283,364		(2,676)			3.500	3.120	FA	49,000	70,000	07/21/2021	08/25/2050
48305Q-AB-9	KAISER FNDTN HOSP/HL			1	1.D FE	7,707,910	132.1010	7,661,879	5,800,000	7,630,327		(66,191)			4.875	2.810	AO	70,688	282,750	10/26/2020	04/01/2042
489170-AE-0	KENNAMETAL INC			1	2.B FE	6,506,760	111.4360	6,686,192	6,000,000	6,400,947		(57,037)			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	123.7180	2,103,222	1,700,000	1,668,118		1,213			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	106.3360	5,316,805	5,000,000	4,937,479		16,872			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	112.1790	12,283,607	10,950,000	11,257,491		(35,445)			4.250	3.810	FA	175,808	465,375	09/25/2017	08/15/2029
494368-CB-7	KIMBERLY CLARK CORP			1	1.F FE	3,243,300	107.7490	3,232,474	3,000,000	3,222,750		(20,550)			3.100	2.080	MS	24,542	93,000	03/08/2021	03/26/2030
494550-AL-0	KINDER MORGAN ENERGY			1	2.B FE	4,774,358	139.9680	4,751,944	3,395,000	4,594,319		(95,790)			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	100.5530	4,361,026	4,337,000	4,338,616		(9,540)			4.150	3.920	MS	59,995	179,986	12/13/2011	03/01/2022
494550-BN-5	KINDER MORGAN ENERGY				2.B FE	1,542,074	115.9750	1,478,681	1,275,000	1,538,619		(3,455)			5.000	3.550	FA	24,083	31,875	08/10/2021	08/15/2042
494550-BQ-8	KINDER MORGAN ENERGY			1	2.B FE	14,052,100	103.3760	15,506,489	15,000,000	14,809,591		108,007			3.500	4.290	MS	175,000	525,000	11/20/2013	09/01/2023
49456B-AH-4	KINDER MORGAN INC DE				2.B FE	30,955,700	126.4320	31,608,053	25,000,000	30,860,899		(94,801)			5.550	3.980	JD	115,625	1,387,500	05/24/2021	06/01/2045
49456B-AQ-4	KINDER MORGAN INC				2.B FE	13,007,800	123.5140	12,351,447	10,000,000	12,978,223		(29,577)			5.200	3.440	MS	173,333	260,000	07/29/2021	03/01/2048
497266-AC-0	KIRBY CORP			1	2.C FE	9,974,070	107.6670	10,766,790	10,000,000	9,983,024		2,362			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	107.0360	18,200,549	17,004,000	16,944,751		14,895			4.250	4.350	JJ	329,216	722,670	02/16/2016	07/17/2025
501044-CR-0	KROGER CO				2.A FE	1,269,870	126.8950	1,268,960	1,000,000	1,269,816		(54)			5.000	3.150	AO	10,556		12/27/2021	04/15/2042
501044-DJ-7	KROGER CO			1	2.A FE	14,947,350	109.1470	16,372,185	15,000,000	14,968,008		5,063			3.700	3.740	FA	231,250	555,000	10/30/2017	08/01/2027
501044-DK-4	KROGER CO				2.A FE	11,796,600	123.9400	12,394,033	10,000,000	11,771,825		(24,775)			4.650	3.580	JJ	214,417	232,500	05/24/2021	01/15/2048
50249A-AD-5	LYB INTERNATIONAL FI				2.B FE	11,692,700	115.5780	11,557,839	10,000,000	11,678,852		(13,848)			4.200	3.270	MN	70,000	210,000	08/10/2021	05/01/2050
50540R-AN-2	LABORATORY CORP AMER			1	2.B FE	3,884,240	104.8370	4,193,508	4,000,000	3,974,833		12,920			4.000	4.360	MN	26,667	160,000	11/08/2013	11/01/2023
50540R-AS-1	LABORATORY CORP AMER				2.B FE	5,846,400	121.7010	6,085,054	5,000,000	5,832,483		(13,917)			4.700	3.610	FA	97,917	117,500	05/24/2021	02/01/2045
50540R-AW-2	LABORATORY CORP AMER				2.B FE	10,488,600	104.0290	10,402,914	10,000,000	10,452,480		(36,120)			2.950	2.300	JD	24,583	295,000	04/27/2021	12/01/2029
50540R-AY-8	LABORATORY CORP AMER				2.B FE	4,982,600	101.5170	5,075,865	5,000,000	4,983,523		923			2.700	2.730	JD	11,250	69,375	05/12/2021	06/01/2031
512807-AN-8	LAM RESEARCH CORP			1	1.G FE	7,039,492	107.5370	7,737,325	7,195,000	7,137,026		16,602			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	112.7750	10,149,783	9,000,000	9,044,890		(5,575)			4.375	4.280	MS	120,313	393,750	05/10/2019	03/11/2029
521865-AY-1	LEAR CORP			1	2.B FE	9,993,200	109.0030	10,900,340	10,000,000	9,996,184		588			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	110.1490	5,507,470	5,000,000	4,985,282		1,664			4.250	4.290	MN	27,153	212,500	04/30/2019	05/15/2029
524660-AW-7	LEGGETT & PLATT INC			1	2.B FE	3,240,445	101.0430	3,283,917	3,250,000	3,249,307		1,085			3.400	3.430	FA	41,744	110,500	08/08/2012	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			1	2.B FE	2,519,450	104.9470	2,623,699	2,500,000	2,506,064		(2,125)			3.800	3.700	MN	12,139	95,000	12/05/2014	11/15/2024
524660-AZ-0	LEGGETT & PLATT INC			1	2.B FE	8,042,660	111.9270	8,954,214	8,000,000	8,032,860		(4,079)			4.400	4.320	MS	103,644	352,000	05/15/2019	03/15/2029
524901-AR-6	LEGG MASON INC				1.F FE	7,611,138	137.1130	7,768,873	5,666,000	7,576,055		(35,083)			5.625	3.430	JJ	146,962	159,356	05/18/2021	01/15/2044
525015-AB-9	LEHIGH UNIV			1	1.D FE	1,912,900	98.6850	1,973,710	2,000,000	1,916,409		2,833			2.553	2.810	MN	6,524	63,258	10/07/2020	11/15/2043
526602-AE-7	LEONARD WOOD FAMILY			1	2.C FE	5,097,811	108.5200	4,976,267	4,585,576	5,061,901		(28,994)			5.909	5.030	JJ	124,943	270,962	10/04/2019	07/15/2040
53079E-AW-4	LIBERTY MUT GROUP IN			1	2.B FE	5,039,950	101.1340	5,056,740	5,000,000	5,001,688		(4,933)			4.950	4.840	MN	41,250	247,500	08/14/2012	05/01/2022
53079Q-AC-1	LIBERTY MUT INS CO				2.A FE	6,389,400	124.3060	6,215,350	5,000,000	5,987,087		(186,941)			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	105.8220	2,381,001	2,250,000	2,413,392		(11,244)			3.338	2.630	MS	25,035	75,105	09/29/2020	03/01/2034
53227J-AA-2	LIFE STORAGE LP			1	2.B FE	21,949,922	109.6930	24,434,200	22,275,000	22,064,168		30,666			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	104.8290	5,555,952	5,300,000	5,295,603		2,502			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	106.1140	13,794,838	13,000,000	12,749,455		72,299			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	108.4340	4,312,428	3,977,000	3,868,343		19,391			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	109.7100	21,382,524	19,490,000	19,398,587		12,981			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	107.3160	6,439,018	6,000,000	5,989,579		968			3.400	3.420	JJ	94,067	204,000	05/11/2020	01/15/2031
53961L-AL-3	LOCAL INITIATIVES SU				1.D FE	2,000,000	91.0150	1,820,317	2,000,000	2,000,000					1.900	1.900	JAJO	8,022	17,522	04/26/2021	04/15/2028
54143M-AA-4	LOGISTICS 1 MI TN VA SR				1.D FE	2,878,780	98.2210	2,827,579	2,878,780	2,878,780					2.654	2.650	MON	6,785	60,621	12/21/2020	10/10/2042
546676-AV-9	LOUISVILLE GAS & ELE			1	1.F FE	3,665,087	121.9150	3,602,617	2,955,000	3,630,681		(21,829)			4.650	3.160	MN	17,558	137,408	05/26/2020	11/15/2043
548661-CW-5	LOWES COS INC			1	2.A FE	5,135,050	100.2130	5,010,660	5,000,000	5,000,635		(16,196)			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	119.5930	3,611,711	3,020,000	3,413,191		(10,772)			4.375	3.540	MS	38,903	132,125	05/15/2020	09/15/2045
55336V-AK-6	MPLX LP			1	2.B FE	5,023,900	109.4070	5,470,383	5,000,000	5,013,904		(2,461)			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	108.3660	5,418,301	5,000,000	5,186,346		(27,849)			4.000	3.300	MS	58,889	200,000	09/05/2019	03/15/2028
55616X-AL-1	MACYS RETAIL HLDGS I			1	3.C FE	12,359,637	102.2500	13,102,315	12,814,000	12,671,584		54,970			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	105.0250	5,251,258	5,000,000	4,994,807		528			3.250	3.260	JD	13,542	162,500	05/06/2020	06/01/2030
56585A-AG-7	MARATHON PETE CORP			1	2.B FE	9,817,300	105.1360	10,513,605	10,000,000	9,942,990		19,634			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	117.6800	8,742,515	7,429,000	6,986,768		9,995			4.750	5.190	MS	103,903	352,878	07/14/2017	09/15/2044

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
56585A-BC-5	MARATHON PETE CORP			1	2.B FE	5,300,950	113.8050	5,690,268	5,000,000	5,182,732		(32,434)			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	97.2750	1,945,514	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 FE	5,370,968	111.5760	4,952,865	4,439,000	5,304,270		(64,058)			3.600	1.780	AO	39,951	159,804	12/14/2020	04/01/2034
571748-AZ-5	MARSH & MCLENNAN COS			1	2.A FE	5,343,438	108.5000	5,815,639	5,360,000	5,352,581		1,600			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	113.9890	5,699,482	5,000,000	5,028,839		(3,457)			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	107.5460	5,377,333	5,000,000	4,787,230		30,716			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	101.4710	10,248,647	10,100,000	10,090,182		12,076			2.500	2.620	AO	51,903	252,500	01/10/2013	10/17/2022
57629W-CZ-1	MASSMUTUAL GLBL FDG				1.B FE	4,992,850	99.4520	4,972,618	5,000,000	4,993,375		525			2.150	2.160	MS	33,444	53,750	03/04/2021	03/09/2031
57629W-DE-7	MASSMUTUAL GLOBAL FUNDIN				1.D FE	9,980,200	97.9790	9,797,931	10,000,000	9,981,965		1,765			1.200	1.240	JJ	55,000		07/13/2021	07/16/2026
58013M-EU-4	MCDONALDS CORP MED T			1	2.A FE	17,617,707	106.2780	19,189,583	18,056,000	17,886,947		45,817			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	142.6100	7,130,511	5,000,000	5,975,320		(35,706)			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	108.9490	10,568,091	9,700,000	9,799,906		(25,141)			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	100.7640	20,152,956	20,000,000	20,041,142		(121,398)			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	125.3630	6,268,198	5,000,000	5,949,143		(122,252)			5.950	2.900	JD	24,792	297,500	03/24/2020	12/01/2028
589400-AB-6	MERCURY GENL CORP NE			1	2.B FE	14,363,880	110.2340	15,432,805	14,000,000	14,238,848		(43,014)			4.400	4.010	MS	181,378	616,000	05/29/2020	03/15/2027
58942H-AB-7	MERCY HEALTH			1	1.E FE	5,218,605	107.1600	5,625,948	5,250,000	5,230,270		3,134			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	117.9440	4,717,778	4,000,000	4,291,586		(54,525)			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	139.0680	2,781,374	2,000,000	2,530,804		(39,011)			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	105.7850	3,149,221	2,977,000	3,024,052		(26,349)			4.368	3.410	MJSD	5,779	130,035	06/05/2015	09/15/2023
59156R-BZ-0	METLIFE INC				1.G FE	11,885,550	118.1810	11,818,108	10,000,000	11,732,676		(152,874)			4.550	2.170	MS	123,861	341,250	04/12/2021	03/23/2030
592173-AE-8	METROPOLITAN LIFE IN				1.F FE	15,567,703	121.3960	15,098,090	12,437,000	14,359,568		(463,441)			7.800	3.450	MN	161,681	970,086	04/30/2020	11/01/2025
59217G-AQ-2	METROPOLITAN LIFE GL				1.D FE	5,993,580	100.9250	6,055,505	6,000,000	5,999,787		751			3.875	3.880	AO	51,667	232,500	04/04/2012	04/11/2022
59217G-BY-4	METROPOLITAN LIFE GL				1.D FE	5,555,750	107.8310	5,391,587	5,000,000	5,496,664		(59,086)			3.450	1.370	JD	6,229	172,500	05/18/2021	12/18/2026
59217G-EG-0	MET LIFE GLOB FUNDING I				1.D FE	21,158,400	105.4470	21,089,462	20,000,000	21,072,446		(85,954)			2.950	2.230	AO	134,389	442,500	04/26/2021	04/09/2030
594918-BK-9	MICROSOFT CORP			1	1.A FE	5,667,850	122.3570	6,117,854	5,000,000	5,604,400		(36,128)			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	104.6400	12,556,894	12,000,000	12,016,719		(9,898)			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	130.4470	1,333,174	1,022,000	1,252,231		(27,974)			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	107.6340	5,381,723	5,000,000	5,129,093		(14,943)			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	121.2890	6,689,115	5,515,000	6,645,850		(288,295)			8.250	2.420	MS	133,969	454,988	06/03/2020	09/15/2025
60871R-AC-4	MOLSON COORS BREWING			1	2.C FE	20,034,800	100.8270	20,165,458	20,000,000	20,001,377		(4,049)			3.500	3.470	MN	116,667	700,000	05/18/2012	05/01/2022
610202-BP-7	MONONGAHELA POWER CO			1	1.G FE	6,487,840	129.0590	6,085,136	4,715,000	6,401,596		(54,630)			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	111.9430	12,377,623	11,057,000	11,104,315		(10,778)			5.000	4.870	MN	56,821	552,850	01/10/2014	11/24/2025
61746B-DJ-2	MORGAN STANLEY				1.G FE	5,075,250	103.4280	5,171,435	5,000,000	5,010,095		(8,458)			3.750	3.560	FA	65,625	187,500	03/04/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	5,104,350	106.0090	5,300,454	5,000,000	5,031,432		(12,729)			3.875	3.590	AO	33,368	193,750	09/10/2015	04/29/2024
61747Y-DU-6	MORGAN STANLEY				2.A FE	950,500	104.1520	1,041,529	1,000,000	991,323		5,899			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	103.3710	5,168,554	5,000,000	5,038,562		(44,715)			4.875	3.920	MN	40,625	243,750	07/18/2018	11/01/2022
61945C-AC-7	MOSAIC CO NEW			1	2.C FE	29,996,050	105.1800	31,554,294	30,000,000	30,001,240		(3,327)			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	123.0890	7,280,750	5,915,000	6,829,211		(29,217)			6.850	5.480	JJ	186,832	405,178	05/08/2019	01/15/2040
628530-AV-9	MYLAN INC			1	2.C FE	15,899,173	102.0780	16,331,469	15,999,000	15,987,139		11,051			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	111.9320	5,596,639	5,000,000	5,298,781		(43,768)			4.550	3.440	AO	48,028	227,500	09/05/2019	04/15/2028
631103-AF-5	NASDAQ INC			1	2.B FE	20,184,000	106.2240	21,244,818	20,000,000	20,050,219		(21,323)			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	109.0310	10,685,092	9,800,000	9,715,716		16,759			3.850	4.060	JD	1,048	377,300	03/19/2018	06/30/2026
63111X-AD-3	NASDAQ INC				2.B FE	2,794,290	93.0870	2,792,624	3,000,000	2,807,171		12,881			1.650	2.440	JJ	22,825	28,050	04/23/2021	01/15/2031
636180-BL-4	NATIONAL FUEL GAS CO			1	2.C FE	13,764,140	102.2030	14,308,442	14,000,000	13,966,097		27,816			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	109.5700	12,874,477	11,750,000	12,053,727		(84,286)			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	106.0920	15,350,567	14,469,000	14,414,579		7,380			3.950	4.010	MS	168,283	571,526	08/12/2019	09/15/2027
637071-AK-7	NATIONAL OILWELL VAR			1	2.B FE	8,215,732	97.9760	9,671,279	9,871,000	8,381,920		38,998			3.950	5.130	JD	32,492	389,905	05/03/2017	12/01/2042
637071-AM-3	NATIONAL OILWELL VAR			1	2.B FE	10,004,450	103.2920	10,329,262	10,000,000	10,004,384		(822)			3.600	3.580	JD	30,000	360,000	01/27/2020	12/01/2029
637417-AG-1	NATIONAL RETAIL PPTY			1	2.A FE	4,989,550	105.5870	5,279,380	5,000,000	4,997,097		1,105			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	108.3010	4,332,070	4,000,000	3,995,880		965			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	106.4320	5,321,620	5,000,000	4,856,370		25,531			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	106.9330	3,207,994	3,000,000	2,969,002		4,721			3.500	3.700	AO	22,167	105,000	09/18/2017	10/15/2027
637432-NN-1	NATIONAL RURAL UTILS				1.E FE	5,240,731	106.1860	5,176,608	4,875,000	5,194,762		(45,969)			3.050	1.690	AO	27,259	148,688	03/29/2021	04/25/2027

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
637432-NX-9	NATIONAL RURAL UTILS				1.E FE	2,891,700	94.0290	2,820,887	3,000,000	2,899,597		7,897			1.650	2.040	JD	2,200	42,213	03/01/2021	06/15/2031
63743F-VQ-6	NATIONAL RURAL UTILS				1.F FE	10,000,000	102.8840	10,288,492	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	9,500,000	105.1760	9,991,736	9,500,000	9,500,000					3.500	3.500	MON	119,486	281,212	11/16/2015	11/15/2025
63743H-EW-8	NATIONAL RURAL UTILS				1.F FE	3,446,296	97.5280	3,452,500	3,540,000	3,459,954		13,658			1.000	1.520	JD	1,573	28,615	03/12/2021	06/15/2026
638612-AM-3	NATIONWIDE FINL SVCS				1.F FE	13,922,189	116.7220	15,172,779	12,999,000	13,910,691		(11,498)			3.900	3.500	MN	43,655	253,481	05/27/2021	11/30/2049
638671-AN-7	NATIONWIDE MUT INS C				1.G FE	12,454,735	114.5380	12,312,915	10,750,000	12,454,538		(197)			4.350	3.450	AO	79,236		12/27/2021	04/30/2050
63946B-AG-5	NBCUNIVERSAL MEDIA L				1.G FE	2,272,525	143.1280	2,182,715	1,525,000	2,245,342		(27,183)			5.950	2.760	AO	22,684	90,738	01/07/2021	04/01/2041
64110D-AD-6	NETAPP INC			1	2.B FE	9,408,250	101.4880	10,148,822	10,000,000	9,922,714		77,781			3.250	4.080	JD	14,444	325,000	06/24/2015	12/15/2022
64110D-AK-0	NETAPP INC				2.B FE	6,372,608	100.0760	6,363,849	6,359,000	6,371,688		(920)			2.700	2.670	JD	4,292	171,693	03/16/2021	06/22/2030
64128X-AG-5	NEUBERGER BERMAN GRP			1	2.B FE	15,301,844	111.1100	16,799,973	15,120,000	15,235,396		(20,384)			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	128.7700	8,904,461	6,915,000	8,853,472		(76,540)			5.375	3.310	MS	109,439	371,681	06/10/2020	09/15/2040
64952G-AE-8	NEW YORK LIFE INS CO			1	1.C FE	14,724,483	131.6310	15,381,096	11,685,000	14,252,739		(182,705)			5.875	3.500	MN	87,719	686,494	06/08/2020	05/15/2033
651587-AG-2	NEWMARKET CORP				2.B FE	20,853,283	99.5870	20,772,025	20,858,000	20,856,487		3,204			2.700	2.690	MS	161,128	281,583	08/06/2021	03/18/2031
651639-AT-3	NEWMONT GOLDCORP COR			1	2.A FE	18,423,464	102.3930	19,956,429	19,490,000	19,324,729		130,766			3.700	4.430	MS	212,333	721,130	08/06/2019	03/15/2023
65364U-AB-2	NIAGARA MOHAWK PWR C			1	2.A FE	4,634,928	101.7070	4,881,965	4,800,000	4,781,962		19,289			2.721	3.140	MN	11,972	130,608	06/11/2013	11/28/2022
65473Q-BC-6	NISOURCE INC				2.B FE	8,871,672	122.5100	9,022,915	7,365,000	8,844,674		(26,998)			4.800	3.470	FA	133,552	176,760	05/24/2021	02/15/2044
665859-AN-4	NORTHERN TR CORP				1.F FE	15,954,720	101.0350	16,165,691	16,000,000	15,997,039		4,961			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	109.2820	17,173,684	15,715,000	15,796,239		(19,586)			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	10,900,944	107.6450	11,019,641	10,237,000	10,823,543		(67,264)			3.150	2.260	MN	51,953	322,466	02/22/2021	05/03/2029
667274-AA-2	NORTHWELL HEALTHCARE				1.G FE	8,407,097	113.5630	8,714,826	7,674,000	8,395,628		(11,469)			3.979	3.400	MN	50,891	152,674	05/25/2021	11/01/2046
667274-AB-0	NORTHWELL HEALTHCARE			1	1.G FE	5,000,000	105.6850	5,284,268	5,000,000	5,000,000					3.391	3.390	MN	28,258	169,550	09/19/2017	11/01/2027
66988A-AE-4	NOVANT HEALTH INC				1.D FE	18,843,500	119.2490	17,887,488	15,000,000	18,734,692		(108,808)			4.371	2.830	MN	109,275	655,650	02/19/2021	11/01/2043
670346-AL-9	NUCOR CORP			1	1.G FE	29,525,578	101.6320	29,544,661	29,070,000	29,092,018		(47,449)			4.125	3.950	MS	353,079	1,199,138	11/01/2010	09/15/2022
670346-AM-7	NUCOR CORP			1	1.G FE	3,988,080	104.2350	4,169,417	4,000,000	3,997,698		1,381			4.000	4.030	FA	66,667	160,000	01/17/2014	08/01/2023
670346-AP-0	NUCOR CORP			1	1.G FE	11,326,162	110.2710	12,673,486	11,493,000	11,375,134		15,976			3.950	4.130	MN	75,662	453,974	11/02/2018	05/01/2028
670346-AS-4	NUCOR CORP			1	1.G FE	5,033,420	103.0770	5,153,862	5,000,000	5,028,472		(3,113)			2.700	2.620	JD	11,250	135,000	05/20/2020	06/01/2030
67066G-AF-1	NVIDIA CORPORATION				1.G FE	5,321,900	106.2140	5,310,713	5,000,000	5,294,562		(27,339)			2.850	2.040	AO	35,625	142,500	03/04/2021	04/01/2030
67080L-AA-3	NUVEEN LLC				1.C FE	3,965,115	110.8450	3,879,593	3,500,000	3,921,556		(43,559)			4.000	2.030	MN	23,333	140,000	04/05/2021	11/01/2028
67103H-AC-1	O REILLY AUTOMOTIVE			1	2.A FE	1,992,540	101.3130	2,026,266	2,000,000	1,999,413		854			3.800	3.840	MS	25,333	76,000	08/16/2012	09/01/2022
674599-CS-2	OCCIDENTAL PETE CORP			1	3.B FE	4,403,949	102.7300	4,479,028	4,360,000	4,394,869		(4,083)			3.500	3.370	FA	57,649	152,600	09/10/2019	08/15/2029
674599-DC-6	OCCIDENTAL PETE CORP			1	3.B FE	5,631,100	111.3300	5,566,500	5,000,000	5,420,316		(97,956)			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	8,260,845	121.9220	8,016,372	6,575,000	8,113,689		(76,604)			5.780	3.690	AO	95,009	380,035	01/22/2021	10/01/2036
678858-BV-2	OKLAHOMA GAS & ELEC			1	1.G FE	5,020,300	106.6730	5,333,681	5,000,000	5,017,018		(1,907)			3.250	3.200	AO	40,625	162,500	04/01/2020	04/01/2030
680223-AK-0	OLD REP INTL CORP			1	2.B FE	21,538,880	108.2710	23,819,825	22,000,000	21,709,191		54,913			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	112.4130	11,241,371	10,000,000	10,527,110		(54,976)			4.200	3.450	JD	35,000	420,000	05/26/2020	06/01/2030
681919-BD-7	OMNICOM GROUP INC				2.A FE	4,991,150	101.3320	5,066,637	5,000,000	4,991,554		404			2.600	2.620	FA	54,167	31,778	04/28/2021	08/01/2031
681936-BD-1	OMEGA HEALTHCARE INV			1	2.C FE	6,814,080	106.8290	7,478,048	7,000,000	6,910,446		26,676			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	110.3290	7,723,089	7,000,000	7,062,332		(9,143)			4.750	4.570	JJ	153,319	332,500	10/25/2017	01/15/2028
68233D-AP-2	ONCOR ELEC DELIVERY				1.F FE	4,168,680	144.7830	3,901,913	2,695,000	4,068,349		(100,331)			7.250	2.060	JJ	90,095	97,694	01/29/2021	01/15/2033
68268N-AJ-2	ONEOK PARTNERS LP			1	2.B FE	4,348,960	101.1940	4,452,558	4,400,000	4,395,273		6,122			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	105.3080	10,530,816	10,000,000	10,116,626		(75,863)			5.000	4.160	MS	147,222	500,000	12/05/2014	09/15/2023
68389X-AP-0	ORACLE CORP			1	2.A FE	4,882,200	101.4180	5,070,928	5,000,000	4,989,087		13,511			2.500	2.780	AO	26,389	125,000	03/14/2013	10/15/2022
68389X-AU-9	ORACLE CORP			1	2.A FE	9,981,600	104.5440	10,454,475	10,000,000	9,994,768		1,956			3.400	3.420	JJ	163,389	340,000	09/19/2014	07/08/2024
68389X-AW-5	ORACLE CORP			1	2.A FE	6,391,350	112.9090	5,645,454	5,000,000	6,336,683		(43,088)			4.500	2.850	JJ	108,125	225,000	09/17/2020	07/08/2044
68389X-BH-7	ORACLE CORP			1	2.A FE	5,115,600	105.6330	5,281,699	5,000,000	5,105,827		(5,680)			3.850	3.650	JJ	88,764	192,500	03/18/2020	07/15/2036
68389X-BJ-3	ORACLE CORP			1	2.A FE	17,083,950	103.7920	15,568,832	15,000,000	17,014,891		(45,697)			4.000	3.190	JJ	276,667	400,000	08/04/2021	07/15/2046
68389X-BV-6	ORACLE CORP			1	2.A FE	1,997,940	101.1360	2,022,732	2,000,000	1,998,258		184			2.950	2.960	AO	14,750	59,000	03/30/2020	04/01/2030
68389X-BW-4	ORACLE CORP				2.A FE	5,524,050	100.2850	5,014,273	5,000,000	5,505,581		(18,470)			3.600	2.860	AO	45,000	180,000	02/18/2021	04/01/2040
68389X-BZ-7	ORACLE CORP				2.A FE	10,306,500	101.1130	10,111,335	10,000,000	10,299,397		(7,103)			3.650	3.430	MS	97,333	183,514	05/04/2021	03/25/2041
693475-AL-9	PNC FINL SVCS GROUP				1.G FE	6,177,999	101.8780	6,260,433	6,145,000	6,148,326		(3,712)			2.854	2.790	JD	10,230	175,378	01/15/2013	11/09/2022
693475-AZ-8	PNC FINANCIAL SERVICES				1.G FE	5,169,850	102.8030	5,140,169	5,000,000	5,155,220		(14,630)			2.550	2.110	JJ	56,313	63,750	03/05/2021	01/22/2030
693476-BN-2	PNC FUNDING CORP			2	1.G FE	9,944,400	100.2750	10,027,595	10,000,000	9,998,793		6,392			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	112.1410	17,107,113	15,255,000	15,168,610		11,217			4.050	4.140	JJ	266,009	617,828	10/05/2018	07/26/2028

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
693506-BP-1	PPG INDS INC			1	2.A FE	14,763,700	110.2790	16,541,985	15,000,000	14,835,561		22,479			3.750	3.940	MS	165,625	562,500	04/16/2019	03/15/2028
69351U-AQ-6	PPL ELEC UTILS CORP			1	1.E FE	4,983,250	100.7920	5,039,642	5,000,000	4,998,752		1,835			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	93.8750	938,750	1,000,000	430,000					2.882	13.230	MJSD	160	28,838	12/08/2008	03/30/2067
694476-AA-0	PACIFIC LIFECORP			1	1.G FE	7,117,613	138.8840	7,349,757	5,292,000	6,947,989		(114,050)			6.600	3.340	MS	102,841	349,272	09/18/2020	09/15/2033
6944PL-2E-8	PACIFIC LIFE GLOBAL				1.D FE	14,357,548	99.4810	14,257,647	14,332,000	14,354,458		(3,090)			1.375	1.330	AO	42,150	98,533	05/17/2021	04/14/2026
694606-AA-2	PACIFIC MUT LIFE INS				1.F FE	18,727,045	112.8250	17,713,604	15,700,000	16,869,766		(552,034)			7.900	3.980	JD	3,445	1,240,300	01/23/2019	12/30/2023
70213B-AB-7	PARTNERRE FINANCE B			1	1.G FE	20,222,391	108.7790	21,032,433	19,335,000	20,050,670		(83,764)			3.700	3.130	JJ	355,710	715,395	01/15/2020	07/02/2029
703481-AB-7	PATTERSON UTI ENERGY			1	3.A FE	28,493,921	100.4870	29,141,482	29,000,000	28,634,673		51,493			3.950	4.180	FA	477,292	1,145,500	06/14/2019	02/01/2028
70450Y-AE-3	PAYPAL HLDGS INC				1.G FE	10,552,600	105.2430	10,524,322	10,000,000	10,502,906		(49,694)			2.850	2.120	AO	71,250	285,000	03/12/2021	10/01/2029
709599-AN-4	PENSKE TRUCK LEASING			1	2.B FE	17,379,212	103.3780	17,852,378	17,269,000	17,283,891		(13,676)			4.250	4.160	JJ	334,347	733,933	03/07/2014	01/17/2023
709599-AW-4	PENSKE TRUCK LEASING				2.B FE	13,137,697	105.9540	12,787,604	12,069,000	13,039,692		(98,005)			3.400	1.580	MN	52,433	205,173	07/15/2021	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING			1	2.B FE	8,950,129	110.1640	9,745,153	8,846,000	8,903,793		(10,306)			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	104.9810	5,249,089	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	102.4580	5,122,943	5,000,000	4,997,208		2,323			2.750	2.790	MS	45,833	137,500	03/14/2013	03/01/2023
713448-ES-3	PEPSICO INC				1.E FE	5,262,950	105.5600	5,278,005	5,000,000	5,240,690		(22,260)			2.750	2.090	MS	38,958	137,500	03/08/2021	03/19/2030
718507-BK-1	PHILLIPS PETE CO			1	1.G FE	4,831,623	129.5630	5,182,538	4,000,000	4,624,273		(71,543)			7.000	4.450	MS	70,778	280,000	12/17/2018	03/30/2029
718546-AC-8	PHILLIPS 66			1	2.A FE	16,764,206	100.8980	16,447,482	16,301,000	16,315,102		(55,423)			4.300	3.930	AO	175,236	700,943	07/30/2012	04/01/2022
718546-AW-4	PHILLIPS 66				2.A FE	9,059,785	96.2360	9,142,507	9,500,000	9,091,160		31,375			2.150	2.690	JD	9,078	204,250	03/26/2021	12/15/2030
720198-AC-4	PIEDMONT OPER PARTNE			1	2.B FE	3,520,875	102.5300	3,844,905	3,750,000	3,702,296		31,987			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	105.4180	29,622,590	28,100,000	28,239,416		(67,164)			4.450	4.170	MS	368,188	1,250,450	11/06/2017	03/15/2024
72650R-AZ-5	PLAINS ALL AMERN PIP			1	2.C FE	24,840,090	100.4900	24,921,758	24,800,000	24,787,697		3,833			3.650	3.650	JD	75,433	905,200	08/27/2015	06/01/2022
72650R-BF-8	PLAINS ALL AMERN PIP			1	2.C FE	4,823,700	104.5270	5,226,393	5,000,000	4,939,702		19,705			3.600	4.050	MN	30,000	180,000	06/09/2015	11/01/2024
72650R-BJ-0	PLAINS ALL AMERN PIP			1	2.C FE	5,013,150	109.0690	5,453,451	5,000,000	5,005,933		(1,426)			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	104.2180	5,210,924	5,000,000	4,956,707		4,422			2.950	3.060	JD	6,556	147,500	06/01/2020	06/15/2030
737415-AL-3	POST APT HOMES L P			1	2.A FE	7,259,150	101.6020	7,620,218	7,500,000	7,466,572		35,177			3.375	3.870	JD	21,094	253,125	06/16/2015	12/01/2022
740189-AH-8	PRECISION CASTPARTS			1	1.C FE	3,231,443	115.3230	3,171,393	2,750,000	3,210,180		(16,337)			3.900	2.820	JJ	49,454	107,250	09/04/2020	01/15/2043
740189-AP-0	PRECISION CASTPARTS			1	1.C FE	11,916,646	123.5590	11,670,205	9,445,000	11,827,866		(72,535)			4.375	2.860	JD	18,365	413,219	11/03/2020	06/15/2045
74052B-AA-5	PREMIER HEALTH PARTN			1	2.A FE	10,903,346	102.0650	11,610,926	11,376,000	11,108,482		49,612			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	20,004,960	107.8250	21,565,136	20,000,000	20,137,480		(2,333)			3.600	3.360	JD	60,000	720,000	05/12/2021	06/01/2026
741503-BC-9	PRICELINE GRP INC			1	1.G FE	8,199,856	108.5610	9,526,273	8,775,000	8,366,800		55,985			3.550	4.410	MS	91,723	311,513	11/28/2018	03/15/2028
74251V-AH-5	PRINCIPAL FINL GROUP			1	1.G FE	2,995,740	102.7790	3,083,391	3,000,000	2,999,361		449			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	110.3630	7,565,433	6,855,000	7,289,119		(52,741)			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	105.5120	10,556,567	10,005,000	10,302,626		(151,565)			5.300	3.630	MN	67,756	530,265	09/19/2019	11/15/2023
742718-DB-2	PROCTER & GAMBLE CO				1.D FE	2,304,867	137.6670	2,305,938	1,675,000	2,273,850		(31,017)			5.800	2.480	FA	36,701	48,575	03/18/2021	08/15/2034
743263-AS-4	PROGRESS ENERGY INC			1	2.B FE	2,988,930	100.1670	3,005,013	3,000,000	2,999,683		1,249			3.150	3.190	AO	23,625	94,500	03/05/2012	04/01/2022
74348Y-U6-6	PROSPECT CAP CORP			2	2.C FE	4,000,000	97.3970	3,895,903	4,000,000	4,000,000					4.000	4.000	FA	60,444	160,000	08/12/2019	08/15/2029
743674-BD-4	PROTECTIVE LIFE CORP			1	2.A FE	20,978,250	112.9300	22,586,006	20,000,000	20,746,678		(102,481)			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	105.8500	8,468,020	8,000,000	8,106,932		(11,888)			3.400	3.200	JJ	125,422	272,000	11/07/2019	01/15/2030
74368C-AY-0	PROTECTIVE LIFE GLOB				1.E FE	4,932,550	95.0940	4,754,710	5,000,000	4,938,772		6,222			1.737	1.890	MS	24,125	86,850	01/12/2021	09/21/2030
74368C-BC-7	PROTECTIVE LIFE GLOB				1.E FE	13,005,194	99.5350	12,807,238	12,867,000	12,989,470		(15,724)			1.618	1.380	AO	43,951	105,829	06/21/2021	04/15/2026
743820-AA-0	PROVIDENCE ST JOSEPH				1.D FE	1,726,569	103.1620	1,738,281	1,685,000	1,723,262		(3,307)			2.532	2.210	AO	10,666	21,332	04/02/2021	10/01/2029
744320-AQ-8	PRUDENTIAL FINL INC				1.G FE	4,389,095	134.3300	4,114,531	3,063,000	4,323,309		(65,786)			5.700	2.400	JD	8,245	174,591	01/14/2021	12/14/2036
744320-CE-3	PRUDENTIAL FINL INC				1.G FE	12,628,100	124.7370	12,473,771	10,000,000	12,605,362		(22,739)			4.350	2.960	FA	152,250	217,500	08/12/2021	02/25/2050
744331-AF-6	PRUDENTIAL FUNDING C				1.E FE	2,770,890	108.8730	3,266,190	3,000,000	2,966,320		17,900			6.750	7.460	MS	59,625	202,500	12/17/2001	09/15/2023
74460D-AD-1	PUBLIC STORAGE				1.F FE	9,618,546	108.9320	9,477,103	8,700,000	9,542,227		(76,319)			3.385	1.910	MN	49,083	294,495	04/20/2021	05/01/2029
747525-AF-0	QUALCOMM INC			1	1.F FE	24,438,100	106.5630	26,640,750	25,000,000	24,778,265		60,257			3.450	3.720	MN	98,229	862,500	12/20/2017	05/20/2025
747525-AU-7	QUALCOMM INC			1	1.F FE	19,380,350	107.9030	21,580,798	20,000,000	19,620,251		62,713			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	105.6480	14,579,487	13,800,000	13,784,941		6,246			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	100.0000	3,000,000	3,000,000	2,999,809		751			3.750	3.770	AO	28,125	112,500	02/29/2012	04/01/2022
75513E-CA-7	RAYTHEON TECHNOLOGIE				2.A FE	1,943,850	126.2630	1,893,955	1,500,000	1,925,989		(16,807)			4.875	2.900	AO	15,438	73,125	12/08/2020	10/15/2040
75525J-AA-4	RAZA DEVELOPMENT COR			1	1.D FE	3,136,990	112.3180	3,369,540	3,000,000	3,125,984		(8,570)			3.534	3.110	JJ	53,010	106,020	09/14/2020	07/01/2034
756109-AQ-7	REALTY INCOME CORP			1	1.G FE	5,061,100	106.0770	5,303,871	5,000,000	5,017,169		(6,968)			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	110.3570	17,160,545	15,550,000	15,555,402		(1,001)			4.125	4.110	AO	135,415	641,438	09/20/2018	10/15/2026

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
756109-AU-8	REALTY INCOME CORP			1	1.G FE	3,225,082	108.9320	3,680,819	3,379,000	3,271,213		15,352			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	107.5260	6,376,307	5,930,000	5,943,236		(1,265)			3.250	3.220	JJ	88,868	192,725	05/06/2020	01/15/2031
759351-AL-3	REINSURANCE GROUP AM			1	2.A FE	11,976,720	105.8650	12,174,512	11,500,000	11,603,001		(57,200)			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	108.4600	10,846,056	10,000,000	10,007,828		(2,512)			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	109.3470	19,682,462	18,000,000	19,089,348		(130,366)			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	107.5220	16,666,045	15,500,000	15,400,067		16,143			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	122.4570	3,777,819	3,085,000	3,483,172		(9,790)			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	101.4770	7,103,390	7,000,000	6,999,464		597			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	104.8560	8,509,126	8,115,000	8,111,680		1,153			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	111.6790	8,934,385	8,000,000	9,027,891		(123,657)			3.922	2.080	MN	40,092	313,760	09/02/2020	11/15/2029
78408L-AA-5	JOHNSON S C & SON IN				1.G FE	6,859,800	116.0600	6,963,604	6,000,000	6,842,483		(17,317)			4.000	3.090	MN	30,667	120,000	05/17/2021	05/15/2043
78432M-AA-3	SBL HOLDINGS LLC			1	2.C FE	5,405,504	108.8190	5,658,635	5,200,000	5,352,953		(28,624)			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	98.7910	4,939,576	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	109.6590	21,931,960	20,000,000	20,368,303		(63,979)			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	112.3170	5,615,879	5,000,000	5,195,374		(36,960)			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	109.5370	7,667,598	7,000,000	7,061,000		(9,336)			4.200	4.020	MS	86,567	294,000	09/26/2017	03/15/2028
79466L-AF-1	SALESFORCE COM INC				1.F FE	5,581,650	110.9630	5,548,159	5,000,000	5,517,873		(63,777)			3.700	1.870	AO	41,111	185,000	03/12/2021	04/11/2028
79588T-AA-8	SAMMONS FINANCIAL GR			1	2.A FE	9,676,918	140.6570	10,830,651	7,700,000	9,562,872		(46,093)			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	109.8820	24,009,348	21,850,000	22,344,529		(85,545)			4.450	3.950	MN	132,344	972,325	08/28/2019	05/12/2027
79588T-AD-2	SAMMONS FINANCIAL GR				2.A FE	10,089,600	100.7610	10,076,179	10,000,000	10,084,529		(5,071)			3.350	3.240	AO	69,792	167,500	05/06/2021	04/16/2031
80282K-AP-1	SANTANDER HLDGS USA			2	2.A FE	8,512,761	109.6340	9,113,946	8,313,000	8,438,217		(20,762)			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	102.2930	12,571,930	12,290,000	12,245,800		43,731			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	107.7090	30,115,629	27,960,000	27,846,311		25,775			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	110.9530	5,547,695	5,000,000	5,460,171		(57,818)			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	108.0200	18,603,347	17,222,000	18,087,867		(121,667)			3.900	3.020	MN	82,092	671,658	09/18/2020	05/17/2028
808513-AG-0	SCHWAB CHARLES CORP			1	1.F FE	3,035,460	101.7280	3,051,866	3,000,000	3,002,727		(3,993)			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	107.4960	5,374,828	5,000,000	4,995,358		683			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	112.1910	10,994,776	9,800,000	9,736,632		7,566			4.000	4.100	FA	163,333	392,000	11/02/2018	02/01/2029
808513-BA-2	SCHWAB CHARLES CORP				1.F FE	3,515,049	107.4200	3,458,941	3,220,000	3,487,352		(27,696)			3.250	1.990	MN	11,337	104,650	03/10/2021	05/22/2029
808513-BV-6	SCHWAB CHARLES CORP				1.F FE	10,100,800	106.5440	10,654,489	10,000,000	10,092,810		51,902			3.625	3.290	AO	90,625	181,250	09/22/2021	04/01/2025
814120-AC-5	SECURITY BENEFIT LIF			1,2	2.B FE	7,104,195	127.2240	7,343,404	5,772,000	6,927,147		(70,038)			7.450	5.150	AO	107,504	430,014	05/13/2019	10/01/2033
81721M-AK-5	SENIOR HSG PPTYS TR			1	4.A FE	1,013,050	102.3930	1,023,930	1,000,000	1,003,860		(1,977)			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	105.8150	10,581,510	10,000,000	9,950,228		11,303			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	107.2580	5,362,942	5,000,000	5,001,743		(286)			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	107.5270	5,376,375	5,000,000	4,975,056		3,737			3.375	3.460	JD	14,063	168,750	11/30/2017	12/01/2027
833034-AM-3	SNAP ON INC				1.F FE	15,165,150	105.4240	15,813,647	15,000,000	15,162,534		(2,616)			3.100	3.040	MN	77,500	465,000	03/09/2021	05/01/2050
841504-AB-9	SOUTHEAST SUPPLY HEA			1	3.C FE	23,771,133	102.0000	23,661,960	23,198,000	23,376,373		(75,604)			4.250	3.880	JD	43,818	985,915	06/30/2017	06/15/2024
842587-CW-5	SOUTHERN CO				2.B FE	3,928,824	112.8220	3,926,234	3,480,000	3,926,303		(2,521)			4.250	3.110	JJ	73,950		11/22/2021	07/01/2036
84265V-AF-2	SOUTHERN COPPER CORP			1	2.A FE	3,914,689	102.0000	3,933,120	3,856,000	3,861,796		(6,600)			3.500	3.310	MN	19,869	134,960	11/08/2012	11/08/2022
843646-AM-2	SOUTHERN PWR CO			1	2.B FE	9,144,371	108.7540	9,967,376	9,165,000	9,156,003		2,073			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	115.4480	11,544,863	10,000,000	9,859,281		18,615			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	110.7620	5,538,113	5,000,000	5,012,185		(1,587)			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	106.9710	3,171,715	2,965,000	2,893,048		14,284			3.500	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	106.5280	15,553,108	14,600,000	14,809,141		(100,619)			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	105.1290	5,256,486	5,000,000	5,028,087		(8,851)			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	110.0070	15,687,129	14,260,000	14,441,009		(40,087)			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	110.2440	5,512,250	5,000,000	5,495,763		(54,587)			5.152	3.670	MJSD	7,871	257,600	05/01/2020	09/20/2029
85590A-AP-9	STARWOOD HOTELS&RESO			1	2.C FE	6,651,900	101.6260	7,240,881	7,125,000	7,049,164		64,777			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	105.3660	15,804,942	15,000,000	14,819,473		51,639			3.750	4.150	MS	165,625	562,500	09/17/2015	03/15/2025
857477-AL-7	STATE STR CORP				1.G FE	23,145,300	103.1110	25,190,078	24,430,000	24,217,381		148,080			3.100	3.740	MN	96,770	757,330	10/15/2013	05/15/2023
857477-BG-7	STATE STR CORP				1.E FE	7,339,025	103.1070	7,374,242	7,152,000	7,323,740		(15,285)			2.400	2.070	JJ	74,858	85,824	03/12/2021	01/24/2030
857477-BP-7	STATE STR CORP				1.F FE	4,908,100	99.1230	4,956,158	5,000,000	4,914,475		6,375			2.200	2.400	MS	36,056	55,000	03/23/2021	03/03/2031
858155-AE-4	STEELCASE INC			1	2.C FE	10,218,088	113.0060	10,449,709	9,247,000	10,010,218		(93,101)			5.125	3.770	JJ	214,575	473,909	12/05/2019	01/18/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, 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
862121-AA-8	STORE CAP CORP			1	2.B FE	9,914,500	110.4930	11,049,347	10,000,000	9,942,395		7,854			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	112.0280	10,155,360	9,065,000	9,092,988		(3,270)			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	104.9410	2,343,353	2,233,000	2,230,174		1,125			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	106.5930	6,901,935	6,475,000	6,455,016		4,792			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	101.8150	13,948,725	13,700,000	13,567,188		122,320			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	104.9830	2,099,670	2,000,000	1,995,464		1,880			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	102.5410	5,127,086	5,000,000	4,929,549		50,581			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	109.1250	10,912,537	10,000,000	10,005,193		(1,243)			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	105.9130	10,591,306	10,000,000	9,979,110		7,362			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	108.0450	4,321,806	4,000,000	4,014,154		(3,824)			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	102.9300	11,288,436	10,967,000	10,960,391		5,051			4.100	4.140	AO	112,412	449,647	10/15/2013	04/01/2023
87246Y-AC-0	TIAA ASSET MGMT FIN			1	1.F FE	4,037,880	107.5290	4,301,163	4,000,000	4,012,303		(4,024)			4.125	4.000	MN	27,500	165,000	10/29/2014	11/01/2024
87305Q-CD-1	TTX CO			1	1.F FE	6,660,475	101.9410	6,901,438	6,770,000	6,758,374		12,923			3.050	3.240	MN	26,384	206,485	06/19/2013	11/15/2022
875484-AJ-6	TANGER PPTYS LTD PAR			1	2.C FE	2,905,129	103.2990	3,283,882	3,179,000	3,015,515		30,966			3.125	4.350	MS	33,115	99,344	03/19/2018	09/01/2026
875484-AK-3	TANGER PPTYS LTD PAR			1	2.C FE	16,079,318	107.2090	17,201,713	16,045,000	16,066,254		(3,489)			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	128.3730	13,771,916	10,728,000	12,345,703		(44,584)			4.900	3.880	MS	154,781	525,672	10/05/2020	09/15/2044
878091-BF-3	TEACHERS INS & ANNUI			1	1.D FE	21,725,700	120.7820	24,156,588	20,000,000	21,693,071		(25,807)			4.270	3.730	MN	109,122	640,500	06/01/2021	05/15/2047
882384-AC-4	TEXAS EASTN TRANSMIS			1	1.G FE	4,873,200	101.0840	5,054,217	5,000,000	4,987,871		14,974			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	105.5070	11,605,817	11,000,000	11,035,690		(17,258)			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	106.8020	10,680,269	10,000,000	10,030,251		(9,497)			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	107.2260	7,483,319	6,979,000	7,304,722		(36,294)			3.050	2.400	AO	44,937	212,860	04/01/2020	04/15/2030
886546-AB-6	TIFFANY & CO			1	1.E FE	5,795,216	106.1910	6,265,320	5,900,000	5,865,020		11,804			3.800	4.030	AO	56,050	224,200	06/03/2015	10/01/2024
889184-AC-1	TOLEDO HOSPITAL			1	2.C FE	5,336,590	112.0620	5,603,147	5,000,000	5,256,557		(31,283)			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	116.6910	5,834,581	5,000,000	5,273,452		(32,870)			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	113.3790	28,390,204	25,040,000	25,560,443		(72,515)			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	103.0510	20,610,386	20,000,000	19,841,637		106,165			3.750	4.330	JD	62,500	750,000	03/01/2016	06/01/2023
89233P-7F-7	TOYOTA MTR CRD CORP			1	1.E FE	3,199,712	102.0290	3,264,936	3,200,000	3,199,969		30			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	100.7550	5,037,768	5,000,000	4,988,852		11,899			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	107.2680	5,363,430	5,000,000	5,060,857		(9,137)			3.050	2.820	JJ	72,014	152,500	03/17/2020	01/11/2028
89417E-AD-1	TRAVELERS COMPANIES				1.F FE	3,891,480	143.3000	3,978,029	2,776,000	3,849,584		(41,896)			6.250	3.080	JD	7,711	173,500	03/17/2021	06/15/2037
89420G-AE-9	TRAVELERS PPTY CAS C				1.F FE	2,799,480	139.0570	2,781,140	2,000,000	2,762,971		(36,509)			6.375	2.450	MS	37,542	63,750	05/13/2021	03/15/2033
89566E-AD-0	TRI-STATE GENERATION				1.G FE	5,419,800	134.9260	5,397,046	4,000,000	5,414,959		(4,841)			6.000	3.400	JD	10,667	120,000	11/23/2021	06/15/2040
904764-AH-0	UNILEVER CAP CORP			1	1.E FE	10,112,688	134.4390	10,612,619	7,894,000	9,853,700		(148,743)			5.900	3.180	MN	59,512	465,746	03/24/2020	11/15/2032
911312-BY-1	UNITED PARCEL SERVIC			1	1.G FE	5,695,750	117.7450	5,887,272	5,000,000	5,584,705		(64,324)			4.450	2.800	AO	55,625	222,500	04/01/2020	04/01/2030
91159J-AA-4	U S BANCORP MTN SUB			2	1.F FE	21,645,367	101.1840	21,896,386	21,640,000	21,639,592		(409)			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	135.8300	5,154,769	3,795,000	4,575,988		(83,755)			7.500	4.330	MS	83,806	284,625	09/05/2018	09/15/2029
91324P-BV-3	UNITEDHEALTH GROUP I			1	1.G FE	2,979,300	100.1960	3,005,897	3,000,000	2,999,514		2,334			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	101.7160	15,257,513	15,000,000	15,027,411		(30,349)			2.750	2.530	FA	155,833	412,500	11/08/2012	02/15/2023
91324P-DS-8	UNITEDHEALTH GROUP I				1.F FE	7,970,625	105.7840	7,933,830	7,500,000	7,929,110		(41,515)			2.875	2.060	FA	81,458	107,813	03/09/2021	08/15/2029
91529Y-AK-2	UNUM GROUP			1	2.C FE	9,985,300	105.5740	10,557,485	10,000,000	9,996,243		1,599			4.000	4.010	MS	117,778	400,000	03/11/2014	03/15/2024
918204-BC-1	V F CORP			1	2.A FE	3,556,188	103.7250	3,366,915	3,246,000	3,516,094		(30,813)			2.950	1.830	AO	18,087	95,757	09/09/2020	04/23/2030
91913Y-AL-4	VALERO ENERGY CORP N			1	2.B FE	6,524,058	134.7160	6,769,485	5,025,000	6,393,943		(61,829)			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	105.5580	5,277,920	5,000,000	4,864,473		38,435			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	4,862,911	106.8180	5,087,763	4,763,000	4,875,756		(8,063)			3.400	2.790	MS	47,683	131,971	07/20/2021	09/15/2026
919794-AB-3	VALLEY NATL BANCORP				2.B FE	7,786,808	106.1720	7,768,610	7,317,000	7,431,693		(62,406)			5.125	4.170	MS	97,916	374,996	07/12/2016	09/27/2023
919794-AC-1	VALLEY NATL BANCORP				2.B FE	6,402,616	107.3110	6,878,692	6,410,000	6,407,092		751			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	123.3830	12,930,569	10,480,000	11,005,489		(13,283)			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	104.7270	3,942,975	3,765,000	3,760,584		1,778			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	105.4150	4,638,266	4,400,000	4,335,669		19,234			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	110.6490	5,532,483	5,000,000	4,974,629		3,550			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	144.7020	5,788,084	4,000,000	4,864,175		(33,864)			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	119.8240	17,664,512	14,742,000	15,529,262		(48,831)			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	129.9460	6,497,312	5,000,000	5,178,478		(7,743)			5.250	4.910	MS	76,563	262,500	04/07/2017	03/16/2037

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
92343V-EA-8	VERIZON COMMUNICATIO			1	2.A FE	9,971,800	117.5650	11,756,515	10,000,000	9,977,655		1,436			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	106.4320	4,774,544	4,486,000	4,464,182		6,499			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	138.0900	6,354,903	4,602,000	5,885,996		(123,201)			7.875	4.000	JJ	152,010	362,408	10/03/2017	07/30/2030
92553P-AC-6	VIACOM INC				2.B FE	8,367,645	129.1720	8,396,205	6,500,000	8,323,207		(44,438)			6.750	4.280	AO	104,813	219,375	06/08/2021	10/05/2037
92553P-BB-7	VIACOM INC				2.B FE	2,175,460	106.0540	2,121,095	2,000,000	2,157,339		(18,121)			3.450	1.630	AO	16,675	34,500	06/14/2021	10/04/2026
92556H-AC-1	VIACOMCBS INC				2.B FE	19,267,250	127.4740	19,121,210	15,000,000	19,238,608		(28,642)			4.950	3.370	MN	86,625	247,500	11/24/2021	05/19/2050
927804-FJ-8	VIRGINIA ELEC & PWR			1	2.A FE	6,556,899	101.2190	7,268,593	7,181,000	7,135,828		65,457			3.450	4.410	MS	82,582	247,745	02/15/2011	09/01/2022
92826C-AE-2	VISA INC			1	1.D FE	18,085,650	119.6720	17,950,893	15,000,000	17,966,397		(96,569)			4.150	2.400	JD	29,396	415,000	07/27/2021	12/14/2035
928668-AU-6	VOLKSWAGEN GROUP AME			1	2.A FE	13,720,696	115.1450	15,515,824	13,475,000	13,661,743		(22,969)			4.750	4.510	MN	85,342	640,063	05/02/2019	11/13/2028
928668-BB-7	VOLKSWAGEN GROUP AME				2.A FE	8,723,120	105.2150	8,417,242	8,000,000	8,660,281		(62,839)			3.200	1.330	MS	67,556	128,000	07/15/2021	09/26/2026
928668-BF-8	VOLKSWAGEN GROUP AME			1	2.A FE	5,373,140	109.2690	5,463,469	5,000,000	5,345,103		(28,076)			3.750	2.810	MN	25,000	187,500	03/22/2021	05/13/2030
929089-AB-6	VOYA FINL INC			1	2.B FE	10,161,456	107.6440	11,221,968	10,425,000	10,272,035		30,770			3.650	4.010	JD	16,912	380,513	03/19/2018	06/15/2026
929160-AY-5	VULCAN MATLS CO				2.B FE	12,711,600	125.8030	12,580,360	10,000,000	12,685,410		(26,190)			4.700	3.160	MS	156,667	235,000	08/09/2021	03/01/2048
929160-AZ-2	VULCAN MATLS CO				2.B FE	2,691,500	108.0100	2,700,254	2,500,000	2,676,614		(14,886)			3.500	2.530	JD	7,292	87,500	03/18/2021	06/01/2030
929280-AF-5	WEA FIN LLC			1	2.B FE	9,616,774	103.4250	9,678,542	9,358,000	9,564,965		(24,256)			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	10,674,100	109.4700	10,947,025	10,000,000	10,597,647		(66,152)			4.250	2.860	AO	106,250	318,750	06/17/2021	10/01/2026
931142-CY-7	WALMART INC				1.C FE	6,156,550	134.2270	6,711,374	5,000,000	6,085,480		(40,516)			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	106.2190	17,191,691	16,185,000	16,087,450		31,333			3.800	4.020	MN	73,462	615,030	11/10/2015	11/18/2024
94106L-BC-2	WASTE MGMT INC DEL			1	2.A FE	2,465,920	119.7790	2,395,594	2,000,000	2,447,815		(14,044)			4.100	2.760	MS	27,333	82,000	09/11/2020	03/01/2045
948741-AH-6	WEINGARTEN RLTY INVS			1	2.A FE	3,915,800	101.2900	4,051,610	4,000,000	3,992,140		9,765			3.375	3.630	MS	39,750	135,000	01/07/2013	10/15/2022
948741-AK-9	WEINGARTEN RLTY INVS			1	2.A FE	6,109,142	105.2330	6,193,013	5,885,000	5,939,322		(28,602)			4.450	3.910	JJ	120,757	261,883	10/29/2015	01/15/2024
948741-AM-5	WEINGARTEN RLTY INVS			1	2.A FE	5,761,140	105.1850	6,311,151	6,000,000	5,868,806		25,529			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	141.8240	7,091,210	5,000,000	6,704,034		(81,887)			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	100.9450	4,204,365	4,165,000	4,164,129		2,294			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	102.6000	13,748,509	13,400,000	13,363,117		33,995			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	105.5960	5,279,837	5,000,000	4,969,060		11,031			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	106.1960	3,082,890	2,903,000	2,929,399		(12,172)			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	102.8860	5,144,318	5,000,000	4,964,149		30,776			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	104.8680	10,486,832	10,000,000	10,035,804		(21,111)			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	111.4130	27,853,290	25,000,000	25,672,937		(107,616)			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	107.5020	5,375,118	5,000,000	5,036,622		(6,085)			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	112.0130	2,027,452	1,810,000	1,871,018		(8,877)			4.250	3.620	AO	16,240	76,925	05/07/2020	04/15/2028
95040Q-AJ-3	WELLTOWER INC			1	2.A FE	2,845,200	104.7610	3,142,845	3,000,000	2,867,759		13,864			3.100	3.740	JJ	42,883	93,000	05/07/2020	01/15/2030
95709T-AH-3	WESTAR ENERGY INC				1.F FE	5,711,800	115.5510	5,777,584	5,000,000	5,696,351		(15,449)			4.125	3.160	MS	68,750	103,125	05/17/2021	03/01/2042
95709T-AK-6	WESTAR ENERGY INC			1	1.F FE	3,283,360	119.1210	3,204,360	2,690,000	3,249,163		(18,111)			4.625	3.250	MS	41,471	124,413	01/28/2020	09/01/2043
959802-BA-6	WESTERN UN CO				2.B FE	9,675,504	98.4100	9,929,611	10,090,000	9,702,680		27,176			2.750	3.230	MS	81,701	143,362	04/09/2021	03/15/2031
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	12,104,350	105.9660	12,716,021	12,000,000	12,029,347		(12,782)			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	101.5150	7,106,087	7,000,000	6,999,459		1,259			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	107.9570	16,193,664	15,000,000	15,110,526		(20,358)			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	105.3490	21,413,378	20,326,000	20,363,438		(21,323)			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	105.5220	5,276,126	5,000,000	5,004,373		(1,999)			4.300	4.250	MS	69,875	215,000	03/04/2014	03/04/2024
97658W-AA-8	WISCONSIN ALUM RESEARCH				1.A FE	5,438,700	109.2830	5,464,177	5,000,000	5,406,745		(31,955)			3.564	2.400	AO	44,550	89,100	04/26/2021	10/01/2049
976826-BJ-5	WISCONSIN PWR & LT C			1	1.G FE	14,941,350	100.7810	15,117,239	15,000,000	14,994,331		6,366			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	140.8310	3,713,731	2,637,000	3,338,192		(33,819)			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	103.2500	8,260,000	8,000,000	7,923,840		29,915			3.800	4.220	MN	38,844	304,000	06/03/2015	05/15/2024
U52537-AA-2	LEND LEASE (US) CAPI				2.C	9,866,650	107.1620	10,716,298	10,000,000	9,921,509		15,703			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	101.5710	39,105,174	38,500,000	38,466,259		38,819			2.550	2.650	MN	149,990	981,750	02/12/2013	11/06/2022
064159-4A-1	BANK NOVA SCOTIA B C		A		1.F FE	14,988,450	98.8120	14,821,881	15,000,000	14,989,614		1,164			1.350	1.360	JD	3,938	101,250	06/21/2021	06/24/2026
064159-4S-2	BANK NOVA SCOTIA B C		A		1.G	5,000,000	97.7330	4,886,660	5,000,000	5,000,000					1.121	1.120	JD	20,707	15,125	08/16/2021	12/18/2026
064159-NF-9	BANK OF NOVA SCOTIA		A	1	1.G FE	10,000,000	100.0880	10,008,844	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	97.1550	9,715,509	10,000,000	10,000,000					3.000	3.000	MN	25,833	300,000	05/29/2019	05/30/2031
064159-Y6-7	BANK OF NOVA SCO		A		1.G FE	10,000,000	98.0640	9,806,460	10,000,000	10,000,000					1.320	1.320	JD	367	66,000	06/28/2021	12/30/2026
112585-AH-7	BROOKFIELD ASSET MGM		A	1	1.G FE	12,363,600	106.8780	12,825,456	12,000,000	12,220,825		(75,314)			4.000	3.290	JJ	221,333	480,000	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	110.0200	5,501,022	5,000,000	4,928,590		14,260			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	109.6990	20,842,888	19,000,000	18,801,447		28,179			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	115.2930	5,764,699	5,000,000	4,985,498		1,632			4.850	4.890	MS	61,972	242,500	01/28/2019	03/29/2029
125491-AN-0	CI FINL CORP		A		2.B FE	5,243,850	102.6000	5,130,046	5,000,000	5,234,209		(9,641)			3.200	2.590	JD	6,222	80,000	08/02/2021	12/17/2030
136385-AC-5	CANADIAN NAT RES LTD		A	1	2.C FE	8,264,230	132.7970	8,631,812	6,500,000	7,979,564		(115,180)			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.C FE	5,381,241	130.2660	5,256,240	4,035,000	5,270,641		(59,444)			6.500	3.810	FA	99,082	262,275	02/06/2020	02/15/2037
136385-AL-5	CANADIAN NAT RES LTD		A		2.C FE	3,782,068	131.5710	4,308,961	3,275,000	3,732,643		(18,015)			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.C FE	10,868,780	106.2200	11,493,099	10,820,000	10,835,544		(5,319)			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.C FE	4,863,610	107.1340	5,329,947	4,975,000	4,905,166		11,283			3.850	4.140	JD	15,961	191,538	02/12/2018	06/01/2027
29250N-AF-2	ENBRIDGE INC		A	1	2.A FE	14,784,480	104.4050	15,660,800	15,000,000	14,942,950		30,186			4.000	4.200	AO	150,000	600,000	12/21/2015	10/01/2023
29250N-AH-8	ENBRIDGE INC		A	1	2.A FE	4,952,500	104.3660	5,218,302	5,000,000	4,986,668		5,134			3.500	3.610	JD	10,208	175,000	08/05/2014	06/10/2024
391382-AB-4	GREAT WEST LIFECO FI		A		1.F FE	7,321,967	118.8590	7,598,697	6,393,000	7,306,603		(15,364)			4.150	3.300	JD	20,635	265,310	04/29/2021	06/03/2047
448055-AD-5	HUSKY ENERGY INC		A	1	2.C FE	7,257,910	133.9980	7,369,935	5,500,000	7,124,001		(71,732)			6.800	4.210	MS	110,122	374,000	02/03/2020	09/15/2037
448055-AK-9	HUSKY ENERGY INC		A	1	2.C FE	7,977,780	104.6170	8,369,410	8,000,000	7,993,943		2,479			4.000	4.030	AO	67,556	320,000	01/06/2015	04/15/2024
448055-AP-8	HUSKY ENERGY INC		A	1	2.C FE	10,523,900	110.6370	11,063,735	10,000,000	10,421,003		(52,247)			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	108.6410	8,691,319	8,000,000	8,002,055		(562)			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	10,525,332	101.4630	10,353,385	10,204,000	10,497,641		(28,315)			2.450	2.060	JD	11,111	249,998	02/19/2021	06/15/2030
56501R-AC-0	MANULIFE FINL CORP		A	1	1.G FE	4,989,450	109.4560	5,472,845	5,000,000	4,995,070		1,060			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	107.5860	14,621,043	13,590,000	13,699,015		(18,793)			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	102.3530	5,117,661	5,000,000	5,000,000					2.484	2.480	MN	14,490	124,200	05/14/2020	05/19/2027
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	7,488,870	104.0940	8,327,539	8,000,000	7,804,932		55,391			3.000	3.800	AO	60,000	240,000	04/06/2018	04/01/2025
71644E-AF-9	PETRO-CDA		A	1	2.A FE	5,360,278	128.1170	5,457,819	4,260,000	5,110,723		(107,386)			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	128.5630	1,285,633	1,000,000	1,236,963		(13,494)			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	104.3550	5,217,771	5,000,000	5,026,223		(16,551)			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	110.8970	11,089,700	10,000,000	10,288,433		(64,560)			4.650	3.860	JJ	198,917	465,000	04/20/2018	01/27/2026
867229-AD-8	SUNCOR ENERGY INC NE		A		2.A FE	3,403,910	128.6030	3,356,546	2,610,000	3,400,013		(3,896)			5.950	3.090	JD	12,941		12/01/2021	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NE		A	1	2.A FE	13,503,050	136.7360	13,673,632	10,000,000	13,136,263		(134,954)			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	100.1370	10,013,757	10,000,000	10,000,000		(58,224)			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	101.4570	10,145,700	10,000,000	9,910,367		78,942			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	105.0780	10,507,885	10,000,000	10,011,354		(6,211)			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	107.4230	8,792,603	8,185,000	8,114,297		5,933			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	100.9940	7,069,623	7,000,000	6,999,638		609			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	104.0700	5,203,536	5,000,000	4,986,016		7,398			3.750	3.910	AO	39,063	187,500	11/20/2013	10/16/2023
98417E-AT-7	XSTRATA FIN CDA LTD		A		2.A FE	15,301,950	102.6300	15,394,500	15,000,000	15,030,980		(36,650)			4.250	3.990	AO	116,875	637,500	01/04/2013	10/25/2022
000800-AF-2	ROYAL BK SCOTLAND N		D		2.B FE	12,223,712	108.8840	13,086,850	12,019,000	12,128,253		(27,613)			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	110.1520	11,125,352	10,100,000	10,487,948		(81,603)			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.E FE	7,098,083	109.1200	7,120,127	6,525,000	7,004,231		(55,278)			3.600	2.450	AO	53,505	207,450	05/13/2021	04/09/2029
00131L-AJ-4	AIA GROUP LTD HONG K		D	2	1.E FE	18,268,206	108.0490	18,224,645	16,867,000	18,158,422		(106,467)			3.375	2.320	AO	132,828	313,099	05/10/2021	04/07/2030
00131L-AK-1	AIA GROUP LTD HONG K		D	1	1.F FE	1,434,082	102.7100	1,417,405	1,380,000	1,431,596		(2,105)			3.200	2.930	MS	12,880	44,160	10/21/2020	09/16/2040
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN		D		1.E FE	5,077,450	108.0940	5,404,736	5,000,000	5,046,370		(7,513)			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	108.5750	5,428,781	5,000,000	4,968,137		4,636			3.450	3.560	JJ	76,667	172,500	01/22/2018	01/21/2028
00185A-AD-6	AON PLC		D	1	2.A FE	1,323,616	104.6620	1,392,009	1,330,000	1,328,576		705			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	108.0220	5,523,175	5,113,000	5,195,276		(20,443)			3.875	3.410	JD	8,806	198,129	01/24/2018	12/15/2025
00203Q-AD-9	AP MOLLER MAERSK AS		D	1	2.B FE	18,019,247	107.0480	19,643,312	18,350,000	18,208,170		34,296			3.875	4.090	MS	183,691	711,063	02/19/2016	09/28/2025
00203Q-AE-7	AP MOLLER MAERSK AS		D	1	2.B FE	5,067,336	113.8190	5,662,519	4,975,000	5,047,210		(8,344)			4.500	4.260	JD	6,841	223,875	06/28/2019	06/20/2029
009279-AA-8	AIRBUS GROUP SE		D		1.F FE	10,804,300	105.7970	10,579,712	10,000,000	10,739,123		(65,177)			3.150	1.610	AO	70,875	157,500	07/12/2021	04/10/2027
01273P-AB-8	ALBEMARLE WODGINA PR		D	1	2.B FE	4,970,682	103.6390	5,133,270	4,953,000	4,968,392		(1,721)			3.450	3.400	MN	21,834	170,879	07/23/2020	11/15/2029
01609W-AQ-5	ALIBABA GROUP HLDG L		D	1	1.E FE	16,804,780	105.1920	17,488,217	16,625,000	16,695,026		(27,845)			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	105.8560	15,878,516	15,000,000	14,896,672		15,375			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	102.3640	12,283,775	12,000,000	11,959,824		52,223			4.125	4.570	MS	129,250	495,000	07/24/2013	09/27/2022
04530D-AD-4	ASPEN INS HLDGS LTD		D	1	2.B FE	9,061,784	106.0560	9,529,142	8,985,000	9,002,315		(8,675)			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	107.3230	5,366,152	5,000,000	4,988,478		2,735			3.375	3.430	MN	21,094	168,750	11/12/2015	11/16/2025
04686J-AA-9	ATHENE HOLDING LTD		D	1	2.A FE	27,603,098	109.3680	30,541,232	27,925,000	27,706,380		30,923			4.125	4.270	JJ	540,756	1,151,906	05/16/2019	01/12/2028

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
05464H-AC-4	AXIS SPECIALTY FINAN		D	1	2.A FE	16,814,308	109.1260	18,323,501	16,791,000	16,805,808		(2,236)			4.000	3.980	JD	46,642	671,640	12/08/2017	12/06/2027
05523R-AD-9	BAE SYSTEMS PLC		D		2.B FE	5,350,250	106.7350	5,336,791	5,000,000	5,325,950		(24,300)			3.400	2.500	AO	35,889	85,000	04/28/2021	04/15/2030
055300-AF-7	B.A.T. INT FIN PLC		D	1	2.B FE	9,906,400	101.1190	10,111,966	10,000,000	9,995,270		10,670			3.250	3.360	JD	21,667	325,000	05/31/2012	06/07/2022
055451-AU-2	BHP BILLITON FIN USA		D	1	1.F FE	2,976,870	105.1190	3,153,594	3,000,000	2,994,239		3,126			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	132.2430	6,612,151	5,000,000	5,695,756		(19,694)			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	101.6080	5,080,407	5,000,000	4,966,431		38,480			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	105.4440	5,272,243	5,000,000	5,045,228		(20,371)			3.814	3.360	FA	74,691	190,700	08/05/2014	02/10/2024
05574L-FY-9	BNP PARIBAS / BNP PA		D		1.D FE	3,206,350	102.9650	3,603,779	3,500,000	3,457,049		35,009			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	106.3910	18,086,577	17,000,000	16,465,945		77,347			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	111.5100	11,151,010	10,000,000	9,827,138		23,167			4.379	4.700	AO	96,095	437,900	08/22/2018	04/12/2028
05964H-AL-9	BANCO SANTANDER S.A.		D		1.G FE	10,164,500	99.5410	9,954,134	10,000,000	10,145,499		(19,001)			1.849	1.490	MS	49,307	92,450	06/02/2021	03/25/2026
05971K-AA-7	BANCO SANTANDER S A		D		2.B FE	21,444,811	111.3130	21,599,204	19,404,000	20,903,067		(239,592)			5.179	3.040	MN	117,242	794,666	06/23/2021	11/19/2025
05971K-AF-6	BANCO SANTANDER S A		D		1.G FE	3,084,480	105.5640	3,166,932	3,000,000	3,072,813		(7,452)			3.490	3.150	MN	9,598	104,700	05/29/2020	05/28/2030
06738E-BR-5	BARCLAYS PLC		D		2.B FE	4,899,050	99.1760	4,958,844	5,000,000	4,905,442		6,392			2.667	2.880	MS	41,116	66,675	03/08/2021	03/10/2032
06747P-VH-9	BARCLAYS BANK PLC		D	2	1.F FE	5,000,000	97.2640	4,863,219	5,000,000	5,000,000					2.700	2.700	JD	11,250	135,000	05/28/2020	06/01/2032
06747Q-W3-7	BARCLAYS BANK PLC		D		1.F FE	10,000,000	91.6420	9,164,251	10,000,000	10,000,000					2.320	2.320	JJ	109,556	116,000	01/07/2021	01/11/2041
06748E-W5-8	BARCLAYS BANK PLC		D		1.E FE	10,000,000	95.5300	9,553,018	10,000,000	10,000,000					1.350	1.350	JD	6,000	67,500	06/10/2021	09/15/2026
09659W-2C-7	BNP PARIBAS		D		1.G FE	14,774,262	106.5280	15,979,212	15,000,000	14,855,530		21,591			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	112.0720	11,336,138	10,115,000	10,089,261		3,278			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	102.8690	5,143,460	5,000,000	5,073,866		(8,077)			3.052	2.840	JJ	71,213	152,600	01/27/2020	01/13/2031
09952A-AC-0	BORAL FIN PTY LTD		D	1	2.B FE	19,912,981	106.0650	20,884,301	19,690,000	19,843,432		(22,131)			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	106.4800	5,324,008	5,000,000	4,961,147		13,317			3.750	4.050	MS	54,688	187,500	02/17/2016	09/16/2024
12563T-AB-6	CK HUTCHISON INTL (1		D		1.F FE	5,614,398	104.2200	5,461,132	5,240,000	5,582,010		(32,388)			2.750	1.320	AO	35,224	72,050	07/09/2021	10/03/2026
12565W-AB-7	CK HUTCHISON INTL 21		D		1.F FE	13,985,790	101.0890	14,152,597	14,000,000	13,986,723		933			2.500	2.510	AO	73,889	175,000	05/05/2021	04/15/2031
12623U-AA-3	CNOOC FINANCE (2012)		D	1	1.E FE	19,072,360	100.9250	18,166,500	18,000,000	18,044,834		(130,996)			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	103.7870	19,686,373	18,968,000	18,908,811		31,192			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	109.6960	9,908,920	9,033,000	9,294,737		(60,653)			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	108.2300	5,682,080	5,250,000	5,210,084		6,249			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	106.5560	15,983,502	15,000,000	15,081,166		(39,793)			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	101.0070	5,050,367	5,000,000	4,957,979		74,596			3.000	4.580	JJ	68,333	150,000	08/21/2013	07/17/2022
225401-AF-5	CREDIT SUISSE GROUP		D	2	2.A FE	9,760,600	107.0420	10,704,245	10,000,000	9,833,984		19,961			3.869	4.140	JJ	181,628	386,900	02/12/2018	01/12/2029
22550L-2G-5	CREDIT SUISSE AG NEW		D		1.E FE	9,978,300	97.4830	9,748,330	10,000,000	9,979,963		1,663			1.250	1.290	FA	49,306		08/04/2021	08/07/2026
23636T-AA-8	DANONE		D	1	2.A FE	7,582,655	101.0930	7,556,710	7,475,000	7,480,922		(12,745)			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.B FE	7,952,000	105.0780	8,406,274	8,000,000	7,986,595		5,210			3.700	3.770	MN	25,489	296,000	05/30/2018	05/30/2024
268317-AU-8	EDF S A		D	1	1.G FE	10,753,600	113.0510	11,305,157	10,000,000	10,578,593		(79,025)			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	12,943,588	111.2530	13,453,836	12,093,000	12,827,797		(61,061)			4.950	3.980	JD	49,884	542,842	08/09/2021	06/01/2029
29446M-AF-9	EQUINOR ASA		C	1	1.D FE	4,960,500	107.4310	5,371,596	5,000,000	4,966,489		3,488			3.125	3.210	AO	36,892	156,250	04/01/2020	04/06/2030
30217A-AB-9	EXPERIAN FINANCE PLC		D	1	2.A FE	4,025,520	111.0180	4,440,725	4,000,000	4,019,032		(2,335)			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	107.9790	10,797,999	10,000,000	9,913,968		7,951			4.875	5.000	JD	1,354	487,500	06/11/2020	06/30/2030
404280-AL-3	HSBC HLDGS PLC		D		1.G FE	1,064,490	100.1230	1,001,238	1,000,000	1,000,386		(10,564)			4.875	3.780	JJ	22,615	48,750	06/28/2013	01/14/2022
404280-AP-4	HSBC HLDGS PLC		D		2.A FE	15,107,850	105.5920	15,838,818	15,000,000	15,029,991		(12,878)			4.250	4.150	MS	189,479	637,500	12/05/2014	03/14/2024
404280-AW-9	HSBC HLDGS PLC		D		1.G FE	2,016,280	109.5770	2,191,560	2,000,000	2,009,699		(2,080)			4.300	4.170	MS	26,994	86,000	09/05/2018	03/08/2026
404280-BH-1	HSBC HLDGS PLC		D		2.A FE	4,407,944	109.7120	4,799,907	4,375,000	4,395,104		(3,621)			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.G FE	5,629,000	112.0240	5,601,227	5,000,000	5,497,281		(69,004)			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.G FE	4,985,050	107.9600	5,398,034	5,000,000	4,990,610		1,767			4.292	4.330	MS	64,976	214,600	09/07/2018	09/12/2026
404280-CC-1	HSBC HLDGS PLC		D	2	1.G FE	10,670,000	108.4740	10,847,479	10,000,000	10,537,572		(63,650)			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.G FE	7,510,650	101.1540	7,080,846	7,000,000	7,458,071		(49,441)			2.848	2.000	JD	14,952	199,360	12/04/2020	06/04/2031
423012-AD-5	HEINEKEN N V		D	1	2.A FE	999,078	102.1370	1,133,727	1,110,000	1,093,261		12,820			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	107.2570	11,583,770	10,800,000	10,718,528		12,688			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	102.9100	7,924,129	7,700,000	7,665,705		27,874			3.750	4.140	MS	93,042	288,750	10/19/2018	03/05/2023
456837-AH-6	ING GROEP N V		D		1.G FE	15,437,508	109.3000	16,395,144	15,000,000	15,256,270		(44,290)			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	111.6690	3,350,080	3,000,000	3,007,498		(872)			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	117.0970	5,372,448	4,588,000	5,081,610		(72,676)			6.230	4.150	MN	36,523	285,832	04/19/2018	11/19/2027

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
46132F-AA-8	INVESCO FIN PLC		D	1	2.A FE	9,131,566	102.2680	9,252,257	9,047,000	9,056,083		(9,665)			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	105.5810	12,669,832	12,000,000	11,977,873		9,993			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	108.1110	1,621,679	1,500,000	1,498,383		364			3.750	3.770	JJ	25,938	56,250	10/08/2015	01/15/2026
478375-AQ-1	JOHNSON CONTROLS INT		D	1	2.B FE	1,501,350	102.2580	1,533,877	1,500,000	1,500,265		(244)			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	106.8370	10,897,378	10,200,000	10,124,102		11,490			3.500	3.640	AO	65,450	357,000	12/20/2017	10/25/2027
50220P-AB-9	LSEGA FINANCING PLC		D		1.G FE	14,363,479	98.0110	13,988,144	14,272,000	14,354,929		(8,549)			1.375	1.230	AO	46,334	98,120	07/21/2021	04/06/2026
50220P-AC-7	LSEGA FINANCING PLC		D		1.G FE	4,989,950	98.7050	4,935,283	5,000,000	4,990,909		959			2.000	2.030	AO	23,611	50,000	04/19/2021	04/06/2028
50220P-AD-5	LSEGA FINANCING PLC		D		1.G FE	9,988,100	100.2920	10,029,233	10,000,000	9,988,886		786			2.500	2.510	AO	59,028	125,000	04/13/2021	04/06/2031
50247V-AC-3	LYB INTERNATIONAL FI		D	1	2.B FE	5,802,500	123.5200	6,176,045	5,000,000	5,761,433		(22,161)			4.875	3.830	MS	71,771	243,750	02/06/2020	03/15/2044
55607P-AG-0	MACQUARIE GROUP LIMI		D		1.G FE	16,183,900	99.7340	15,957,478	16,000,000	16,177,413		(6,487)			2.691	2.550	JD	9,568	215,280	08/10/2021	06/23/2032
55608J-AK-4	MACQUARIE GRP LTD SR		D	2	1.G FE	12,455,400	107.4200	13,427,624	12,500,000	12,469,710		3,759			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	108.1940	10,819,447	10,000,000	10,225,732		(49,802)			3.850	3.260	MS	128,333	385,000	10/30/2017	03/01/2026
606822-BU-7	MITSUBISHI UFJ FINAN		D		1.G FE	3,247,488	97.1240	3,156,557	3,250,000	3,247,722		234			2.048	2.050	JJ	30,322	33,280	03/02/2021	07/17/2030
606822-BX-1	MITSUBISHI UFJ FIN GRP		D		1.G FE	4,998,650	98.5980	4,929,945	5,000,000	4,998,699		49			2.309	2.310	JJ	51,632		07/13/2021	07/20/2032
60687Y-AG-4	MIZUHO FINANCIAL GRO		D		1.G FE	3,593,315	104.0400	3,471,822	3,337,000	3,570,391		(22,924)			2.839	1.300	MS	28,421	47,369	07/07/2021	09/13/2026
60688Q-AD-7	MIZUHO CORPORATE BK		D		1.F FE	11,535,503	101.8430	12,119,332	11,900,000	11,865,250		42,521			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	103.1520	3,094,584	3,000,000	2,999,715		224			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	106.2370	12,004,863	11,300,000	11,384,130		(35,239)			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	102.8170	4,061,298	3,950,000	3,958,379		(10,232)			4.700	4.420	AO	39,193	185,650	10/26/2012	10/15/2022
63250D-DJ-7	NATIONAL AUSTRALIA B		D		1.D FE	11,137,432	108.2790	10,827,945	10,000,000	11,035,726		(101,706)			3.500	1.360	JJ	166,250	175,000	06/29/2021	01/10/2027
63859W-AE-9	NATIONWIDE BLDG SOC		D		2.B FE	11,676,992	107.3600	12,241,264	11,402,000	11,613,769		(26,422)			4.000	3.550	MS	135,557	428,040	07/09/2021	09/14/2026
63861V-AE-7	NATIONWIDE BLDG SOC		D	2	2.A FE	5,264,950	109.8640	5,493,201	5,000,000	5,211,737		(24,311)			3.960	3.320	JJ	89,650	198,000	10/02/2019	07/18/2030
65557F-AH-9	NORDEA BK AB EURO MT		D	2	1.G FE	9,849,612	110.9630	10,208,654	9,200,000	9,762,525		(37,145)			4.625	3.960	MS	127,650	425,500	07/29/2019	09/13/2033
686330-AJ-0	ORIX CORP		D		1.G FE	31,196,900	108.5520	33,651,356	31,000,000	31,118,722		(19,088)			3.700	3.620	JJ	519,336	1,147,000	09/08/2017	07/18/2027
686330-AN-1	ORIX CORP		D		1.G FE	6,268,502	99.6360	6,376,753	6,400,000	6,277,018		8,516			2.250	2.480	MS	44,800	72,000	04/29/2021	03/09/2031
705011-AA-2	PEARSON FUNDING FOUR		D	1	2.C FE	9,116,900	100.7650	9,371,171	9,300,000	9,290,756		25,582			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	101.2850	1,012,852	1,000,000	988,802		7,897			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	101.0050	10,100,596	10,000,000	9,958,392		57,304			3.150	3.750	MS	92,750	315,000	09/04/2013	09/15/2022
718337-AC-2	KONINKLIJKE PHILIPS		D		2.A FE	12,136,515	115.2040	11,364,912	9,865,000	11,870,366		(266,149)			7.750	1.540	MN	97,691	382,269	07/13/2021	05/15/2025
74435K-AA-3	PRUDENTIAL PLC		D		1.F FE	24,328,473	106.7360	24,823,638	23,257,000	24,222,840		(80,055)			3.125	2.560	AO	155,450	576,781	05/17/2021	04/14/2030
756250-AE-9	RECKITT BENCKISER TR		D	1	1.G FE	24,279,870	106.1100	26,527,570	25,000,000	24,553,352		72,743			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	9,291,535	108.5850	9,679,338	8,914,000	9,283,841		(17,395)			3.600	2.930	AO	67,746	250,452	07/21/2021	04/15/2029
77578J-AB-4	ROLLS-ROYCE PLC		D	1	3.C FE	17,385,439	101.5000	17,772,650	17,510,000	17,456,472		12,670			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	106.8750	16,031,250	15,000,000	15,171,629		(21,866)			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	105.2850	21,057,160	20,000,000	20,034,657		(16,315)			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	105.1580	5,257,910	5,000,000	4,899,865		23,884			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	107.6090	10,760,948	10,000,000	10,076,417		(13,738)			3.750	3.580	MS	102,083	375,000	08/15/2017	03/23/2027
806854-AD-7	SCHLUMBERGER INVT SA		D	1	1.F FE	9,983,200	100.6310	10,063,144	10,000,000	9,998,907		1,841			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	101.7550	29,049,169	28,548,000	28,464,829		109,036			2.950	3.330	MS	219,899	842,166	08/13/2013	09/27/2022
822582-AD-4	SHELL INTERNATIONAL		D		1.D FE	24,261,155	145.6200	23,344,469	16,031,000	24,110,441		(150,714)			6.375	2.660	JD	45,421	510,988	08/04/2021	12/15/2038
822582-AN-2	SHELL INTERNATIONAL		D	1	1.E FE	25,512,600	135.4930	27,098,700	20,000,000	25,357,870		(115,215)			5.500	3.470	MS	293,333	825,000	08/10/2021	03/25/2040
822582-AY-8	SHELL INTERNATIONAL		D	1	1.D FE	18,812,623	124.6960	18,542,433	14,870,000	18,707,450		(92,301)			4.550	2.920	FA	261,237	540,085	08/04/2021	08/12/2043
822582-BE-1	SHELL INTERNATIONAL		D	1	1.D FE	6,209,700	116.6950	5,834,796	5,000,000	6,115,462		(71,152)			4.125	2.190	MN	28,646	206,250	08/31/2020	05/11/2035
83369M-V8-2	SOCIETE GENERALE		D		1.F FE	10,000,000	93.3620	9,336,245	10,000,000	10,000,000					2.200	2.200	JD	8,556	220,000	12/14/2020	12/17/2040
83369N-3S-7	SOCIETE GENERALE		D		1.F FE	10,000,000	97.6400	9,764,049	10,000,000	10,000,000					1.320	1.320	JD	367	66,000	06/25/2021	12/30/2026
83369N-4Y-3	SOCIETE GENERALE		D		1.F FE	10,000,000	97.4450	9,744,510	10,000,000	10,000,000					1.350	1.350	JAJO	22,875	33,800	07/27/2021	07/30/2026
853254-AL-4	STANDARD CHARTERED P		D		2.B FE	15,604,077	106.7090	16,393,839	15,363,000	15,422,768		(26,782)			5.200	4.990	JJ	343,961	798,876	02/20/2014	01/26/2024
853254-CC-2	STANDARD CHARTERED P		D		1.G FE	10,124,200	98.1330	9,813,325	10,000,000	10,120,020		(4,180)			2.678	2.530	JD	1,488	133,900	08/09/2021	06/29/2032
85771P-AL-6	EQUINOR ASA		D	1	1.D FE	2,186,484	116.2460	2,197,058	1,890,000	2,175,337		(9,422)			3.950	2.980	MN	9,539	74,655	10/21/2020	05/15/2043
865622-AT-1	SUMITOMO MITSUI BANK		D		1.E FE	17,880,450	100.0830	17,514,543	17,500,000	17,501,392		(45,081)			3.950	3.680	JJ	324,503	691,250	02/22/2012	01/12/2022
86562M-AF-7	SUMITOMO MITSUI FIN		D		1.G FE	9,318,460	103.5280	9,066,011	8,757,000	9,265,106		(53,354)			2.632	1.310	JJ	106,919	86,198	07/26/2021	07/14/2026
86562M-AY-6	SUMITOMO MITSUI FINL		D		1.G FE	9,967,500	107.8960	10,789,632	10,000,000	9,979,001		3,060			3.544	3.580	JJ	161,449	354,400	01/18/2018	01/17/2028
87164K-AA-2	SYNGENTA FIN N V		D	1	2.B FE	2,995,140	100.3900	3,011,723	3,000,000	2,999,864		553			3.125	3.140	MS	24,219	93,750	03/21/2012	03/28/2022

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
87969N-AD-7	TELSTRA CORP LTD		D	1	1.G FE	9,683,550	104.9930	10,499,300	10,000,000	9,877,959		34,667			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	106.1480	15,922,286	15,000,000	14,683,873		42,026			3.595	3.950	JJ	242,663	539,250	10/24/2019	01/19/2028
88032W-AN-6	TENCENT HLDGS LTD		D	1	1.E FE	5,402,350	108.7690	5,438,477	5,000,000	5,315,823		(38,292)			3.975	3.000	AO	44,167	198,750	09/09/2019	04/11/2029
89153V-AL-3	TOTAL CAPITAL		D	1	1.E FE	7,100,480	106.1230	7,349,048	6,925,000	6,972,173		(19,616)			3.750	3.430	AO	58,430	259,688	09/19/2014	04/10/2024
902613-AE-8	UBS GROUP AG		D		1.G FE	7,919,380	96.7750	7,742,018	8,000,000	7,923,995		4,615			2.095	2.190	AUG	65,178	83,800	03/08/2021	02/11/2032
90351D-AB-3	UBS GROUP AG		D		1.G FE	6,672,459	107.9650	7,212,072	6,680,000	6,675,295		1,136			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	16,474,200	109.1210	16,844,060	15,436,000	16,257,441		(107,189)			4.125	2.780	AO	134,422	524,618	07/08/2021	04/15/2026
90352J-AC-7	UBS GROUP FDG SWITZ		D	1,2	1.G FE	6,027,240	110.7450	6,644,702	6,000,000	6,017,853		(2,997)			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	128.2120	16,026,556	12,500,000	14,219,824		(191,466)			6.875	4.450	FA	324,653	859,375	03/09/2018	08/15/2028
91889D-AB-2	VALARIS PLC		D	1	6. FE	0.0000									4.500	0.000	AO	45,000		07/31/2019	10/01/2024
92857W-BC-3	VODAFONE GROUP PLC N		D	1	2.B FE	14,930,550	102.0950	15,314,250	15,000,000	14,991,055		7,650			2.950	3.000	FA	162,250	442,500	02/11/2013	02/19/2023
92857W-BM-1	VODAFONE GROUP PLC		D		2.B FE	13,141,300	130.2490	13,024,954	10,000,000	13,113,945		(27,355)			5.250	3.440	MN	45,208	262,500	08/10/2021	05/30/2048
947075-AP-2	WEATHERFORD INTL LTD		D	1	4.C FE	2,263,455	103.0000	198,790	193,000	135,532		11,919			11.000	26.200	JD	1,769	21,230	12/13/2019	12/01/2024
961214-DW-0	WESTPAC BKG CORP		D		1.D FE	19,587,601	108.6380	21,727,764	20,000,000	19,730,767		38,907			3.400	3.640	JJ	294,667	680,000	02/27/2018	01/25/2028
980236-AP-8	WOODSIDE FIN LTD		D	1	2.A FE	5,105,200	106.6290	5,331,494	5,000,000	5,085,517		(12,732)			3.700	3.380	MS	54,472	185,000	06/02/2020	03/15/2028
98420E-AC-9	XLIT LTD SUB NT		D	1	2.A FE	6,286,593	108.3970	6,862,627	6,331,000	6,307,948		6,447			4.450	4.570	MS	71,215	281,730	07/26/2018	03/31/2025
J6S01A-DX-8	ORIX CORP		D		1.G FE	5,227,550	109.1830	5,459,196	5,000,000	5,131,755		(23,551)			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	11,875,188	0.0000	11,875,188	11,875,188	11,875,188					6.000	6.070	MJSD	166,681	(52,312)	12/22/2021	01/31/2028
225736-AA-5	CRESCENT DIRECT LENDING LEVERED FUND II				2.C PL	7,692,053	0.0000	7,692,053	7,692,053	7,692,053					6.000	5.970	MJSD	100,901		12/16/2021	01/29/2031
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERE				2.A PL	17,477,141	0.0000	17,477,141	17,477,141	17,477,141					5.000	4.990	MON	136,672	706,150	05/26/2021	04/01/2029
23248Q-AA-4	CVC CREDIT PARTERS U.S DIRECT SENIOR NO				1.F PL	23,495,137	0.0000	23,495,137	23,495,137	23,495,137					6.000	5.980	MON	3,862	965,751	11/12/2021	08/06/2026
23248Q-AB-2	CVC CREDIT PARTERS U.S DIRECT JUNIOR NO				2.B PL	1,827,400	0.0000	1,827,400	1,827,400	1,827,400					6.000	5.980	MON	300	75,114	11/12/2021	08/06/2026
61034@-AA-8	MONROE CAPITAL PRIVATE CREDIT FEEDER IV				2.A PL	39,965,919	0.0000	39,965,919	39,965,919	39,965,919					2.631	2.640	MJSD	92,741	344,622	12/21/2021	12/11/2027
61034@-AB-6	MONROE CAPITAL PRIVATE CREDIT FEEDER IV				2.C PL	7,993,183	0.0000	7,993,183	7,993,183	7,993,183					3.631	3.640	MJSD	25,589	94,741	12/21/2021	12/11/2027
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER				2.A PL	12,124,749	0.0000	12,124,749	12,124,749	12,124,749					8.000	7.990	JAN	749,449	275,316	12/22/2021	06/10/2034
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER				5.C IF	11,100,153	0.0000	11,100,153	11,100,153	11,100,153					5.000	4.990	MJSD	264,987	91,074	10/27/2021	10/09/2030
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,				1.E PL	10,963,541	0.0000	10,963,541	10,963,541	10,963,541					6.000	6.080	MJSD	162,975	548,297	12/21/2021	12/31/2031
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE I				1.E PL	19,822,157	0.0000	19,822,157	19,822,157	19,822,157					6.000	6.020	MJSD	207,438	308,936	12/29/2021	11/19/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,289,457,665	XXX	9,660,394,191	8,891,559,508	9,266,714,815		(17,741,418)			XXX	XXX	XXX	84,352,208	315,975,672	XXX	XXX
12327B-AA-4	BUSINESS JET SECURITIES LLC				1.G FE	4,245,431	98.1800	4,137,147	4,213,827	4,243,858		(6,861)			2.162	2.050	MON	4,049	68,092	03/05/2021	04/15/2036
12327F-AA-5	BUSINESS JET SEC LLC				1.G FE	3,498,032	99.8490	3,466,760	3,471,992	3,471,992					2.981	(14.170)	MON	4,600	103,500	10/28/2020	11/15/2035
12563L-AN-7	CLI FDG VI LLC				1.F FE	7,865,123	99.4270	7,742,703	7,787,250	7,863,132		(7,709)			2.080	1.990	MON	5,849	107,983	04/20/2021	09/18/2045
12667F-4F-9	CWALT INC 2005-7CB			4	3.B FM	409,457	97.7180	388,255	397,319	397,319					5.500	5.200	MON	1,835	21,853	07/14/2005	01/25/2035
16162X-AH-0	CHASE MORTGAGE FIN T			4	1.D FM	155,021	52.1540	82,032	157,287	82,032	(17,058)	1,364			5.500	5.570	MON	865	13,978	05/12/2008	11/25/2022
17307G-L2-2	CITIGROUP MTG LN TR			4	1.D FM	691,628	101.9660	745,288	730,915	702,844		10,074			5.500	5.860	MON	3,350	40,200	05/15/2008	11/25/2035
25755T-AK-6	DOMINOS PIZZA MSTR				2.A FE	8,233,686	105.1740	7,880,973	7,493,250	8,212,686		(21,810)			4.328	3.490	JAJO	59,456	267,108	07/08/2021	07/25/2048
3136B0-TE-6	FNMA REMIC TRUST			4	1.B	1,869,784	102.8340	1,845,388	1,794,518	1,850,162		(51,777)			3.500	3.300	MON	5,234	62,808	01/22/2020	02/25/2048
362341-6V-6	GSR MTG TR 2006-1F			4	3.B FM	141,937	162.9570	233,938	143,558	141,941		735			5.500	5.570	MON	658	7,896	03/14/2006	02/25/2036
362341-7N-3	GSR MTG TR 2006-1F			4	3.B FM	1,159,579	67.8370	781,738	1,152,376	781,738	(374,112)	(1,123)			6.000	5.920	MON	5,762	69,143	03/09/2006	02/25/2036
37959P-AA-5	GLOBAL SC FINANCE SRL				1.F FE	28,427,092	99.7440	27,910,468	27,981,838	28,416,055		(43,943)			2.170	1.990	MON	23,614	335,520	07/06/2021	10/17/2040
37959P-AG-2	GLOBAL SC FINANCE VII SRL				1.F FE	9,706,178	98.7260	9,511,242	9,633,923	9,704,923		(3,941)			1.950	1.870	MON	7,306	62,621	07/28/2021	08/17/2041
38378T-HT-0	Government National Mortgage			4	1.B	5,302,500	103.6700	5,442,706	5,250,000	5,298,557		(1,885)			3.000	2.930	MON	13,125	157,500	11/07/2019	05/20/2043
45783N-AA-5	INSTAR LEASING III, LLC				1.F FE	6,574,723	99.2460	6,437,254	6,486,101	6,573,122		(4,751)			2.300	2.200	MON	6,630	110,762	08/05/2021	02/15/2054
46619R-AA-4	JGWPT XXXV LLC				1.A FE	4,321,787	110.7410	4,150,482	3,747,892	4,306,810		(58,307)			3.870	2.910	MON	6,446	145,043	10/05/2020	03/15/2058
46628Y-AS-9	JP MORGAN MTG TR			4	3.B FM	276,024	72.1040	200,871	278,584	200,871	(75,531)	427			6.000	6.030	MON	1,393	16,715	06/19/2008	07/25/2036
46630W-AV-2	JP MORGAN MTG TR			4	1.D FM	15,850	177.8860	28,534	16,040	15,887		204			5.500	5.550	MON	74	882	05/13/2008	06/25/2037
46630W-AX-8	JP MORGAN MTG TR			4	1.D FM	112,171	116.2670	129,588	111,457	111,866		(182)			6.500	6.410	MON	604	7,245	05/01/2008	06/25/2037
62947A-AF-0	NP SPE X LP 2021-1				1.F FE	10,454,500	99.3770	10,235,930	10,300,000	10,452,651		(1,849)			2.230	2.110	MON	7,656	95,704	07/27/2021	03/19/2051
746245-AA-7	PUREWEST FUNDING LLC				2.A FE	7,625,000	99.7370	7,604,958	7,625,000	7,625,000					4.091	4.090	MON	33,793		11/16/2021	12/22/2036
83546D-AJ-7	SONIC CAP LLC 2020-1				2.B FE	10,800,917	106.8950	10,547,042	9,866,667	10,791,163		(12,103)			4.336	3.550	MON	13,072	178,258	08/05/2021	01/20/2050
83546D-AN-8	SONIC CAPITAL LLC				2.B FE	5,019,295	97.5260	4,864,129	4,987,500	5,018,986		(389)			2.190	2.140	MON	3,337	30,341	08/04/2021	08/20/2051
83546D-AQ-1	SONIC CAPITAL LLC				2.B FE	1,995,000	97.7640	1,950,400	1,995,000	1,995,000					2.636	2.630	MON	1,607	14,608	07/29/2021	08/20/2051

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
872480-AF-5	TIF FUNDING II LLC				2.B FE	1,735,759	98.2300	1,688,163	1,718,573	1,735,219		(1,792)			2.540	2.450	MON	1,334	38,680	01/29/2021	02/20/2046
88315L-AE-8	TEXTAINER MARINE VII				1.F FE	4,479,255	100.2360	4,409,928	4,399,514	4,477,143		(8,847)			2.730	2.560	MON	3,670	90,080	03/30/2021	08/20/2045
88315L-AS-7	TEXTAINER MARINE				1.F FE	5,838,993	98.0470	5,725,957	5,840,000	5,839,010		(145)			2.300	2.300	MON	4,104	40,597	08/03/2021	08/20/2046
89656G-AA-2	TRINITY RAIL LEASING LP				1.F FE	8,441,366	99.4250	8,321,596	8,369,670	8,440,320		(2,146)			2.260	2.190	MON	6,305	88,798	07/09/2021	07/19/2051
89683L-AA-8	TRP 2021-2 LLC				1.F FE	19,243,890	99.4020	19,011,328	19,125,538	19,241,977		(3,892)			2.150	2.100	MON	13,707	207,884	06/16/2021	06/19/2051
92212K-AB-2	VANTAGE DATA CENTER				1.G FE	13,390,324	97.7390	12,999,340	13,300,000	13,388,607		(1,717)			1.645	1.580	MON	9,724	123,444	06/21/2021	09/15/2045
90352W-AD-6	USQ RAIL I LLC		A		1.F FE	11,456,407	99.7230	11,344,748	11,376,237	11,454,690		(4,508)			2.250	2.190	MON	2,133	193,943	05/27/2021	02/28/2051
90352W-AE-4	USQ RAIL I LLC		A		2.B FE	4,764,000	99.2760	4,729,532	4,764,000	4,764,000					2.980	2.980	MON	1,183	106,475	04/07/2021	02/28/2051
90354P-AA-5	USQ RAIL II / USQ CANADA		A		1.F FE	8,659,294	99.5740	8,562,883	8,599,445	8,658,362		(2,345)			2.210	2.150	MON	1,584	101,887	07/14/2021	06/28/2051
90354P-AB-3	USQ RAIL II LLC / USQ CANADA		A		2.B FE	2,558,224	99.1270	2,499,013	2,521,000	2,557,779		(445)			2.980	2.860	MON	626	40,276	07/13/2021	06/28/2051
12807C-AA-1	CAL FDG IV LTD		D		1.F FE	6,369,261	99.6030	6,231,425	6,256,250	6,365,841		(11,956)			2.220	2.060	MON	2,315	115,741	03/03/2021	09/25/2045
36166V-AE-5	GCI FUNDING I LLC		C		1.F FE	4,759,463	99.1130	4,678,695	4,720,556	4,758,715		(2,976)			2.380	2.300	MON	4,057	56,175	06/10/2021	06/18/2046
88315L-AG-3	TEXTAINER MARINE VII		D		1.F FE	8,940,331	99.3930	8,760,202	8,813,635	8,938,369		(8,739)			2.100	1.970	MON	5,655	92,543	07/12/2021	09/20/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						219,537,282	XXX	215,280,636	215,426,712	218,878,627	(466,701)	(253,334)			XXX	XXX	XXX	266,712	3,214,283	XXX	XXX
12326Q-AA-2	BUSINESS JET SEC LLC			4	1.G FE	2,401,727	100.6360	2,346,907	2,332,067	2,392,743		(36,481)			4.212	3.760	MON	4,366	98,227	12/06/2019	07/15/2034
54319Q-AB-8	LONGTRAIN LEASING II			4	1.F FE	26,209,023	99.7140	25,412,086	25,484,947	25,799,823		(99,167)			4.060	3.250	MON	45,986	1,034,689	02/01/2018	01/15/2045
62946A-AB-0	NP SPE II LLC 2016-1			4	1.F FE	5,333,984	103.7300	5,186,508	5,000,000	5,301,309		(9,536)			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	103.5750	7,250,256	7,000,000	7,074,160		(2,266)			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	5,128,105	103.1020	5,155,080	5,000,000	5,115,695		(3,223)			5.607	5.370	MON	8,566	280,350	12/08/2017	10/21/2047
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						46,155,964	XXX	45,350,837	44,817,014	45,683,730		(150,673)			XXX	XXX	XXX	76,250	1,980,496	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,555,150,911	XXX	9,921,025,664	9,151,803,234	9,531,277,172	(466,701)	(18,145,425)			XXX	XXX	XXX	84,695,170	321,170,451	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
	KEMBERTON HEALTHCARE R/C 1L 10/18				5.C IF	142,889	100.0000	142,889	142,889	142,889					10.250	10.340	MON	3,051	750	10/18/2021	10/02/2023
	PRACTICEHWY.COM T/L 1L 9/18				5.C IF	1,521,632	100.0000	1,551,784	1,551,784	1,541,308		6,030			8.750	9.270	MJSD	377	137,666	09/28/2018	09/27/2023
	PRACTICEHWY.COM T/L B 1L 9/18				5.C IF	991,820	100.0000	1,004,248	1,004,248	999,004		2,346			14.500	14.900	MJSD	404	134,672	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	825	09/28/2018	09/28/2023
	SDG MGMT COMPANY DD T/L 1L 12/18				5.C IF	2,676,696	99.3170	2,691,260	2,709,751	2,695,824		7,211			10.749	10.210	MON	23,859	227,915	12/28/2021	12/07/2023
	TECHSTYLE T/L 1L 12/18				5.C IF	4,000,507	105.6900	4,314,424	4,082,150	4,049,609		16,338			10.000	10.580	MON	1,134	413,885	12/31/2018	12/29/2023
	AMERICAN PHYSICIAN R/C 1/19				5.C IF	156,079	99.8440	155,835	156,079	156,079					9.250	9.040	MJSD	41	13,033	03/13/2020	02/21/2022
	AMERICAN PHYSICIAN DD T/L B 1L 1/19				5.C IF	428,405	99.8000	434,047	434,916	434,916		2,030			9.250	9.470	MJSD	112	37,743	10/25/2019	02/21/2022
	PURCHASING POWER T/L 1L 2/19				5.C IF	899,336	101.0000	922,162	913,032	907,282		2,740			7.750	8.150	MON	197	74,894	02/06/2019	02/06/2024
	NATIONWIDE ENERGY T/L 1L 3/19				5.C IF	1,832,469	100.5000	1,860,234	1,850,979	1,842,914		3,698			8.500	8.780	MON	437	166,717	03/07/2019	03/07/2024
	NATIONWIDE ENERGY DD T/L 1L 3/19				5.C IF	253,187	100.1660	264,866	264,426	255,621		2,433			8.500	5.480	MON	62	7,247	12/08/2021	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	1,184	03/07/2019	03/07/2024
	STUDIO MOVIE DD T/L 1L 3/19				5.C IF		0.0000								0.000	0.000	MON	396		03/29/2019	12/15/2023
	PCF DD T/L 1L 4/19				5.C IF	1,322,153	101.0000	1,351,947	1,338,561	1,337,137		5,590			10.856	11.600	MON	404	153,747	12/16/2020	04/04/2022
	MEDUSIND SOLUTIONS T/L 1L 4/19				5.C IF	4,232,070	101.0000	4,358,514	4,315,361	4,277,604		16,634			7.500	7.880	JAJO	899	369,503	04/08/2019	04/08/2024
	NTIVA DD T/L B 1L 10/16				5.C IF	868,264	99.0000	872,355	881,167	879,669		2,780			8.000	7.900	JAJO	196	80,401	08/30/2019	12/30/2022
	GAT - AIRLINE GROUND T/L 1L 7/19				5.C IF	900,635	98.0000	901,367	919,763	909,650		3,328			10.750	11.170	JAJO	275	100,354	07/18/2019	07/18/2024
	GAT - AIRLINE GROUND R/C 1L 7/19				5.C IF	159,487	98.0000	156,298	159,487	159,487					10.750	10.810	MON	48	17,286	02/10/2020	07/18/2024
	GAT - AIRLINE GROUND DD T/L 1L 7/19				5.C IF	47,428	98.0000	54,742	55,859	51,127		1,558			10.750	14.820	MON	17	6,094	12/06/2019	07/18/2024
	URGENT CARES OF AMERICA HOLDINGS I T/L				5.C IF	1,293,626	104.6000	1,375,225	1,314,747	1,303,776		4,251			13.500	14.080	MON	493	175,484	07/31/2019	07/31/2024
	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 8/				5.C IF	221,814	93.1000	210,397	225,990	224,210		1,016			11.250	11.530	FMAN	3,271	25,323	08/13/2019	10/02/2023
	CRUNCH HOLDINGS T/L 1L 6/19				5.C IF	1,831,294	89.3400	1,644,036	1,840,201	1,834,890		1,522			9.000	9.200	MON	460	175,681	08/23/2019	06/27/2025
	CRUNCH HOLDINGS R/C 1L 6/19				5.C IF	115,262	92.2770	106,881	115,826	115,453		107			9.000	9.210	MON	30	10,727	03/18/2020	06/27/2025
	CPF DENTAL T/L 1L 8/19				5.C IF	984,779	96.2000	964,996	1,003,114	993,358		3,662			11.500	11.870	MJSD	10,277	113,216	08/30/2019	08/30/2024
	CPF DENTAL DD T/L 1L 8/19				5.C IF	853,983	96.2000	830,980	863,805	858,568		1,966			11.172	11.700	MJSD	20,330	72,248	01/09/2020	08/30/2024
	CPF DENTAL R/C 1L 8/19				5.C IF	99,806	97.0550	99,433	102,450	100,999		545			9.500	10.040	MJSD	657	11,965	03/20/2020	08/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, 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
	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 10				5.C IF	147,875	93.1000	140,263	150,659	149,437		697			11.250	11.820	JAJO	2,181	18,335	10/07/2019	10/02/2023
	IDS GROUP T/L 1L 10/19				5.C IF	2,164,103	98.4000	2,175,789	2,211,167	2,178,477		7,614			6.500	6.960	JAJO	25,616	145,508	02/16/2021	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		1,715	10/08/2019	10/08/2025
	AMERICAN PHYSICIAN T/L C 1L 10/19				5.C IF	438,256	99.8000	441,758	442,643	442,643		1,971			9.250	7.740	MJSD	114	38,410	10/25/2019	02/21/2022
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18				4.C PL	97,391	100.0000	97,391	97,391	97,391					8.750	4.420	MON	642	1,560	12/17/2021	09/28/2023
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18				4.C PL	3,326,697	100.0000	3,367,284	3,367,284	3,352,958		8,235			8.750	9.100	MON	26,190	271,803	09/28/2018	09/28/2023
	VASA FITNESS DD T/L 1L 4/17				5.C IF	1,983,038	96.9000	1,970,733	2,033,780	2,026,416		21,046			8.250	9.350	MON	14,653	160,943	01/19/2021	04/28/2022
	VASA FITNESS R/C 1L 4/17				5.C IF	55,512	96.9000	54,880	56,635	56,486		466			8.250	9.070	MON	503	4,614	03/20/2020	04/28/2022
	USA DEBUSK T/L 1L 10/19				5.C IF	4,415,216	100.0000	4,488,750	4,488,750	4,426,824		8,048			6.750	7.390	MON	842	173,298	09/08/2021	09/08/2026
	NTIVA DD T/L C 1L (ADD-ON) 1/20				5.C IF	341,828	98.9000	338,067	341,828	341,828					8.000	8.090	JAJO	76	31,190	04/30/2020	03/31/2023
	INMOBI T/L 1L (PIK) 7/20				5.C IF	2,034,163	110.8000	2,388,885	2,156,033	2,072,965		33,246			12.500	14.490	JAJO	68,873	305,106	07/02/2020	07/01/2024
	ARI NETWORK T/L 1L (ADD-ON) 9/20				5.C IF	1,840,773	100.0900	1,880,030	1,878,340	1,849,127		8,354			7.500	8.160	MON	391	125,379	02/05/2021	02/28/2025
	ARI NETWORK DD T/L 1L (ADD-ON) 9/20				5.C IF	149,632	100.0900	152,823	152,686	150,311		679			7.500	8.160	MON	32	10,192	02/05/2021	02/28/2025
	CPF DENTAL T/L 1L (ADD-ON) 11/20				5.C IF	747,193	97.4000	745,487	765,387	752,458		4,853			10.000	10.880	FMAN	7,672	86,754	11/25/2020	08/30/2024
	PENTECH R/C 1L 11/20				5.C IF	(3,832)	0.0000	(3,832)		(3,832)					0.000	0.000	FMAN			11/12/2020	12/12/2025
	CPF DENTAL DD T/L 1L (ADD-ON) 11/20				5.C IF	408,225	97.8960	403,606	412,276	409,359		1,095			12.894	11.950	MON	6,236	23,167	10/25/2021	08/30/2024
	B-BILLBOARD T/L 1L 12/20				5.C IF	2,569,276	98.0000	2,569,276	2,621,710	2,579,544		6,247			9.250	9.780	MJSD	12,048	141,120	05/28/2021	12/15/2025
	THE SMILIST T/L 1L 12/20				5.C IF	1,761,679	99.2100	1,783,430	1,797,632	1,769,019		7,163			8.000	8.580	MJSD	399	149,012	12/23/2020	12/29/2025
	THE SMILIST DD T/L 1L 12/20				5.C IF	651,316	99.7780	659,722	661,184	652,863		1,547			8.000	5.940	MJSD	2,051	21,660	12/14/2021	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	1,001	12/23/2020	12/29/2025
	B-BILLBOARD R/C 1L 12/20				5.C IF	116,778	99.2000	121,941	122,924	117,456		678			9.250	10.650	MJSD	2,750	4,530	07/06/2021	12/15/2025
	ALDER HOLDINGS T/L 1L 12/20				5.C IF	2,103,588	101.2800	2,168,462	2,141,057	2,111,156		7,486			7.500	8.010	MJSD	446	164,148	12/28/2020	12/29/2025
	ALDER HOLDINGS DD T/L 1L 12/20				5.C IF	256,267	100.6400	265,655	263,966	257,440		1,150			7.708	6.970	MJSD	455	7,892	12/23/2021	12/29/2025
	D4C DENTAL T/L 1L 12/20				5.C IF	2,083,331	102.4000	2,176,869	2,125,848	2,090,421		7,089			7.500	8.010	MJSD	443	162,096	12/30/2020	12/30/2026
	D4C DENTAL DD T/L 1L 12/20				5.C IF	855,651	102.1730	883,058	864,270	857,118		1,467			7.499	7.060	MJSD	3,557	40,109	12/08/2021	12/30/2026
	D4C DENTAL R/C 1L 12/20				5.C IF		0.0000								0.000	0.000	MJSD	3	414	12/30/2020	12/30/2025
	WRM HOLDINGS T/L 1L 10/20				5.C IF	1,307,438	101.0000	1,340,621	1,327,348	1,311,560		4,122			7.500	7.870	JAJO	277	100,934	12/31/2020	10/30/2025
	WRM HOLDINGS R/C 1L 10/20				5.C IF		0.0000								0.000	0.000	JAJO	2	581	12/31/2020	10/30/2025
	ARI NETWORK T/L 1L (ADD-ON) 4/21			4	5.C IF	676,858	100.0900	691,293	690,672	679,373		2,515			7.500	8.080	FMAN	144	36,462	04/19/2021	02/28/2025
	ARI NETWORK DD T/L 1L (ADD-ON) 4/21			4	5.C IF	131,180	100.0850	134,114	134,000	131,567		388			7.500	8.140	FMAN	28	5,418	07/01/2021	02/28/2025
	STUDIO MOVIE T/L 1L 4/21				5.C IF	635,812	100.0000	635,812	635,812	635,812					9.000	9.100	JAJO	159	39,870	04/15/2021	04/15/2026
	STUDIO MOVIE DD T/L 1L 4/21				5.C IF	291,058	100.0000	291,058	291,058	291,058					9.000	9.100	JAJO	82	17,584	09/22/2021	04/15/2026
	MERIDIAN WASTE T/L A 1L 4/18				5.C IF	1,316,471	98.7000	1,319,144	1,336,518	1,320,903		4,432			7.000	7.500	JAJO	260	61,591	05/07/2021	04/22/2024
	MERIDIAN WASTE DD T/L 1L 4/18				5.C IF	257,339	99.1800	259,862	262,010	258,372		1,033			6.897	6.330	JAJO	5,566	2,957	12/30/2021	04/22/2024
	MERIDIAN WASTE R/C 1L 4/18				5.C IF	52,099	100.0000	52,935	52,935	52,284		185			7.000	7.580	JAJO	402	1,713	08/10/2021	04/22/2024
	IODINE SOFTWARE T/L B 1L 5/21				5.C IF	969,905	99.0200	970,101	979,702	970,531		626			7.500	7.810	FMAN	204	27,186	08/20/2021	05/19/2027
	IODINE SOFTWARE DD T/L 1L 5/21				5.C IF	1,387,278	99.0200	1,387,559	1,401,291	1,388,290		404			7.500	7.790	FMAN	292	12,261	08/20/2021	05/19/2027
	IODINE SOFTWARE R/C 1L 5/21				5.C IF	(1,939)	0.0000	(1,939)		(1,939)					0.000	0.000	FMAN	3	358	08/20/2021	05/19/2027
	EDYNAMIC T/L A 1L 5/21				5.C IF	1,764,135	100.3000	1,796,373	1,791,000	1,767,460		3,325			7.500	7.940	FMAN	14,962	78,447	05/20/2021	05/20/2026
	EDYNAMIC T/L B 1L 5/21				5.C IF	1,543,618	100.3000	1,571,826	1,567,125	1,546,528		2,909			7.500	7.940	FMAN	13,091	68,642	05/20/2021	05/20/2026
	EDYNAMIC DD T/L 1L 5/21				5.C IF	880,959	100.0780	895,079	894,375	881,815		856			7.500	7.950	FMAN	11,863		11/15/2021	05/20/2026
	EDYNAMIC R/C 1L 5/21				5.C IF	(3,375)	0.0000	(3,375)		(3,375)					0.000	0.000	FMAN	3	703	05/20/2021	05/20/2026
	B-BILLBOARD DD T/L 1L 5/21				5.C IF	(1,023)	0.0000	(1,023)		(1,023)					0.000	0.000	FMAN	1	154	05/27/2021	05/28/2026
	ARI NETWORK T/L 1L (ADD-ON) 6/21				5.C IF	1,463,975	100.0900	1,495,197	1,493,852	1,468,122		4,147			7.500	8.120	FMAN	311	57,576	06/29/2021	02/28/2025
	CONNECT AMERICA T/L 1L 6/21				5.C IF	3,925,414	98.1000	3,929,420	4,005,525	3,933,491		8,077			8.000	8.590	MJSD	890	163,781	06/30/2021	06/30/2026
	CONNECT AMERICA R/C 1L 6/21				5.C IF	(7,387)	0.0000	(7,387)		(7,387)					0.000	0.000	MJSD	5	944	06/30/2021	06/30/2026
	D4C DENTAL DD T/L 1L (ADD-ON) 7/21				5.C IF	489,150	100.0000	501,297	501,297	489,308		158			7.500	0.000	MJSD	1,656	9,443	12/27/2021	12/30/2026
	INGENIO T/L 1L 8/21				5.C IF	4,398,975	98.0600	4,401,668	4,488,750	4,406,399		7,424			8.000	8.600	FMAN	30,923	119,700	08/03/2021	08/03/2026
	EVERGREEN T/L 1L 8/21				5.C IF	3,973,268	98.0500	3,975,295	4,054,355	3,979,529		6,261			7.750	8.330	FMAN	873	122,194	08/13/2021	08/13/2026
	EVERGREEN R/C 1L 8/21				5.C IF	78,387	100.0000	87,097	87,097	78,554		167			7.750	10.560	FMAN	624	808	11/29/2021	08/13/2026
	HPI HOLDCO T/L 1L 9/21				5.C IF	3,731,539	98.0000	3,731,539	3,807,692	3,735,417		3,879			9.000	9.630	MJSD	952	87,577	09/30/2021	09/30/2026
	HPI HOLDCO R/C 1L 9/21				5.C IF	(2,769)	0.0000	(2,769)		(2,769)					0.000	0.000	MJSD	2	177	09/30/2021	09/30/2026
	NTIVA DD T/L F 1L 9/21				5.C IF	523,970	0.0000	525,857	533,303	525,857		1,887			8.000	9.170	MJSD	119	11,614	10/01/2021	12/30/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, 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
	PENTEC ACQUISITION T/L 1L 10/21				5.C IF	2,644,049	0.0000	2,645,236	2,670,757	2,645,236		1,187			7.000	7.320	JAJO	519	41,545	10/12/2021	10/08/2026
	CPF DENTAL DD T/L 1L (ADD-ON) 10/21				5.C IF	1,359,719	0.0000	1,360,530	1,373,453	1,360,530		811			13.533	11.090	FMAN	22,383	14,132	12/29/2021	08/30/2024
488568-AA-0	KEMBERTON HEALTHCARE T/L 1L 10/18				5.C IF	1,848,443	93.1000	1,753,294	1,883,238	1,871,064		6,947			11.250	11.720	JAJO	27,260	232,104	10/01/2018	10/02/2023
78433#-AA-7	SDG MGMT COMPANY T/L 1L 12/18				5.C IF	325,532	98.8000	328,109	332,094	329,560		1,312			10.750	11.310	MON	3,173	38,173	12/31/2020	12/07/2023
999999-99-9	WEALTHFRONT				5.C IF	4,975,000	0.0000	4,976,355	5,000,000	4,976,355		1,355			10.250	0.000	MON	45,556	95,382	09/24/2021	09/24/2026
	ARI NETWORK R/C 1L 8/17				5.C IF	46,499	100.0000	48,714	48,714	47,377		877			7.500	10.340	JAJO	11	2,783	04/20/2021	01/26/2023
	MAIN EVENT T/L 1L 4/19				5.C IF	668,745	98.8000	672,636	680,806	674,200		2,028			7.500	7.920	MON	142	51,770	01/21/2020	04/04/2025
	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19				5.C IF	537,870	98.0000	537,340	548,306	542,952		1,762			10.750	11.170	MJSD	164	59,816	08/02/2019	07/18/2024
	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/				5.C IF	33,063	98.0000	36,143	36,880	34,922		645			10.750	13.230	MJSD	11	4,023	08/02/2019	07/18/2024
	GAT - AIRLINE GROUND R/C 1L (CAD) 7/19				5.C IF	105,399	98.0000	104,413	106,544	105,955		194			10.750	10.970	MJSD	32	11,547	11/15/2019	07/18/2024
	GLOBAL HOLDINGS INTERCO T/L 1L 3/21				5.C IF	1,337,374	99.6000	1,352,309	1,357,740	1,340,088		2,714			7.000	7.390	MJSD	4,234	58,100	05/10/2021	03/16/2026
	CARDENAS MARKETS T/L 1L 6/21				5.C IF	2,534,602	100.7500	2,605,726	2,586,328	2,539,452		4,874			7.250	7.760	MJSD	1,042	106,290	06/09/2021	06/03/2027
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						100,564,674	XXX	101,925,173	102,360,612	101,101,134		292,417			XXX	XXX	XXX	431,830	6,362,856	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						100,564,674	XXX	101,925,173	102,360,612	101,101,134		292,417			XXX	XXX	XXX	431,830	6,362,856	XXX	XXX
7699999. Total - Issuer Obligations						9,739,782,684	XXX	10,115,229,598	9,315,585,908	9,709,668,016		(19,658,180)			XXX	XXX	XXX	88,854,804	330,085,113	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						258,114,456	XXX	256,639,430	255,229,804	258,333,082	(466,701)	98,752			XXX	XXX	XXX	384,351	4,607,365	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						46,155,964	XXX	45,350,837	44,817,014	45,683,730		(150,673)			XXX	XXX	XXX	76,250	1,980,496	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						100,564,674	XXX	101,925,173	102,360,612	101,101,134		292,417			XXX	XXX	XXX	431,830	6,362,856	XXX	XXX
8399999 - Total Bonds						10,144,617,778	XXX	10,519,145,038	9,717,993,338	10,114,785,962	(466,701)	(19,417,684)			XXX	XXX	XXX	89,747,235	343,035,830	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 206,240,166	1B ...$ 159,216,608	1C ...$ 193,044,930	1D ...$ 438,256,559	1E ...$ 595,112,175	1F ...$ 1,348,907,028	1G ...$ 1,728,440,704		
1B	2A ...$ 1,980,195,014	2B ...$ 2,355,519,006	2C ...$ 760,207,340						
1C	3A ...$ 89,533,093	3B ...$ 50,445,600	3C ...$ 75,270,986						
1D	4A ...$ 10,184,746	4B ...$	4C ...$ 3,585,881						
1E	5A ...$	5B ...$	5C ...$ 120,626,126						
1F	6 ...$								

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 Identification	Description	Code	Foreign	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 (Amortization) 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
416518-60-3	THE HARTFORD FINANCI			60,000.000	0.00	0.000	1,500,000	26.920	1,615,200	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	579,301	208.800	579,301	443,848				135,453			135,453		3.C IF	07/31/2019
000000-00-0	TSI SERIES E PREFERRED EQUITY			2,014.000	0.00	0.000	82,916	41.170	82,916	29,566				53,351			53,351		3.C IF	12/16/2020
000000-00-0	TSI SERIES D PREFERRED EQUITY			2,694.000	0.00	0.000	110,912	41.170	110,912	17,457				93,455			93,455		3.C IF	12/16/2020
000000-00-0	SAVAGE X SERIES A PREFERRED STOCK			18,837.000	0.00	0.000	771,564	40.960	771,564	104,060				667,504			667,504		3.C IF	12/31/2019
000000-00-0	SAVAGE X SERIES B PREFERRED STOCK			2,007.000	0.00	0.000	87,264	43.480	87,264	58,175				29,089			29,089		3.C IF	01/20/2021
000000-00-0	STUDIO MOVIE CAPITAL ACCOUNT PREFER			1,071,000.000	0.00	0.000	1,135,260	1.060	1,135,260	1,428,000				(292,740)			(292,740)		3.C IF	04/15/2021
000000-00-0	BAMBINO GROUP D4C DENTAL CLASS A PR			245,769.000	0.00	0.000	245,769	1.000	245,769	245,769									3.C IF	07/16/2021
000000-00-0	SAVAGE X SERIES C PREFERRED STOCK			1,441.000	0.00	0.000	69,321	1.000	69,321	69,321									3.C IF	11/30/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							4,582,307	XXX	4,697,507	3,896,196		90,000		686,112			686,112		XXX	XXX
25525P-30-5	DIVERSIFIED HEALTHCA			80,000.000	0.00	0.000	1,812,000	22.650	1,812,000	1,948,800		125,000		(136,801)		51,200	(188,001)		4.A FE	01/02/2020
36242H-87-2	GABELLI DVD & INC TR			1,200.000	25,000.00	0.000	29,962,000	24,905.000	29,886,000	29,962,000		255,000							1.D FE	07/29/2021
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							31,774,000	XXX	31,698,000	31,910,800		380,000		(136,801)		51,200	(188,001)		XXX	XXX
8999999 - Total Preferred Stocks							36,356,307	XXX	36,395,507	35,806,996		470,000		549,311		51,200	498,111		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ...$	1C ...$	1D ...$ 29,962,000	1E ...$	1F ...$	1G ...$		
1B	2A ...$	2B ...$	2C ...$ 1,500,000						
1C	3A ...$	3B ...$	3C ...$ 3,082,307						
1D	4A ...$ 1,812,000	4B ...$	4C ...$						
1E	5A ...$	5B ...$	5C ...$						
1F	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 Identification	Description	Code	Foreign	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 Designation, NAIC Designation Modifier and SVO Administrative Symbol
25271C-20-1	DIAMOND OFFSHORE DRI COMMON STK			348,060.000	1,305,225	3.750	1,305,225	1,391,669				179,501		179,501		04/27/2021	
56091A-0F-H	FEDERAL HOME LOAN BANK COMMON STK			87,741.995	8,774,200	100.000	8,774,200	8,669,768		167		41,674		41,674		04/28/2020	
88642R-13-3	TIDEWATER INC NEW			7,643.000	38,215	5.000	38,215					38,177		38,177		01/02/2018	
G48833-11-8	WEATHERFORD INTL PLC		D	73,565.000	2,039,222	27.720	2,039,222	140,399				1,603,901		1,603,901		12/13/2019	
G9460G-10-1	VALARIS LIMITED		D	27,655.000	995,580	36.000	995,580	424,662				570,918		570,918		05/03/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					13,152,442	XXX	13,152,442	10,626,498		167		2,434,171		2,434,171		XXX	XXX
000000-00-0	NEW FM SERIES A WARRANT			874.320	3,882	4.440	3,882	1,714				12,788	12,467	321		07/31/2019	
000000-00-0	NEW FM SERIES B WARRANT			983.220	3,048	3.100	3,048	459				2,812		2,812		07/31/2019	
000000-00-0	INMOBI WARRANT			14,748.000	876,916	59.460	876,916	81,870				795,046		795,046		07/02/2020	
000000-00-0	TECHSTYLE COMMON STOCK			6,624.000	272,710	41.170	272,710	126,883				145,827		145,827		12/16/2020	
000000-00-0	TFG HOLDING COMMON STOCK			11,332.000	37,339	3.295	37,339	27,466				9,873		9,873		12/16/2020	
000000-00-0	STUDIO MOVIE CLASS A-1 COMMON STOCK			2,142,000.000	385,560	0.180	385,560					385,560		385,560		04/15/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,579,455	XXX	1,579,455	238,392				1,351,906	12,467	1,339,439		XXX	XXX
02146*-10-1	ALTERNATIVE BENEFIT MANAGEMENT			690,000.000	24,168,316	35.030	24,168,316	65,282,128				14,211,586		14,211,586		12/31/2003	
02861#-10-0	AMER NATL REG INVESTMENT ADV			100,000.000	503,483	5.030	503,483	21,000				54,241		54,241		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	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					24,921,866	XXX	24,921,866	65,623,128				14,265,827		14,265,827		XXX	XXX
024071-83-9	American Balanced Fund Class R5			22,666.750	759,563	26.800	759,563	625,342		35,967		67,951		67,951		12/30/2021	
256210-10-5	Dodge & Cox Income Fund			25,229.820	354,731	11.240	354,731	354,607		10,078		(12,017)		(12,017)		12/30/2021	
779552-40-5	Equity Index 500 - I CL			6,843.830	857,669	100.220	857,669	574,514		13,604		165,610		165,610		12/30/2021	
77957Y-40-3	T Rowe Price Mid-Cap - I CL			8,320.320	279,646	26.880	279,646	248,059		23,775		25,062		25,062		12/30/2021	
77954M-30-3	T Rowe Price Capital Appreciation I CL			28,629.820	1,059,017	29.580	1,059,017	886,609		90,245		67,512		67,512		12/30/2021	
741479-40-6	T Rowe Price Growth Stock - I CL			1,675.070	178,127	85.040	178,127	133,147		15,355		11,844		11,844		12/30/2021	
77958D-20-0	T Rowe Price Inflation Protected Bond - I CL			848.610	11,176	10.530	11,176	11,214		571		(33)		(33)		12/30/2021	
77956H-52-6	T Rowe Price International Stock - I CL			39,830.260	790,232	15.870	790,232	707,937		54,715		(46,085)		(46,085)		12/30/2021	
872797-30-3	T Rowe Price Retirement 2015 Fund- I CL			27,362.360	386,357	11.290	386,357	336,444		16,355		16,911		16,911		12/22/2021	
872797-84-0	T Rowe Price Retirement Balance I Fund- I CL			1,989.010	25,817	10.380	25,817	23,872		1,308		354		354		12/22/2021	
872797-40-2	T Rowe Price Retirement I 2020 Fund- I CL			44,029.480	653,838	11.880	653,838	570,487		31,649		23,305		23,305		12/30/2021	
872797-60-0	T Rowe Price Retirement I 2030 Fund - I CL			157,231.320	2,630,480	13.380	2,630,480	2,113,098		91,952		197,995		197,995		12/30/2021	
872797-80-8	T Rowe Price Retirement I 2040 Fund - I CL			18,618.500	335,878	14.430	335,878	271,153		12,029		29,541		29,541		12/30/2021	
872797-87-3	T Rowe Price Retirement I 2050 Fund - I CL			8,485.260	156,808	14.780	156,808	136,690		5,724		11,130		11,130		12/30/2021	
77957T-40-4	T Rowe Price U.S. Treasury Intermediate Fund			7,306.210	43,472	4.760	43,472	44,038		366		(1,414)		(1,414)		12/30/2021	
779578-30-1	T Rowe Price Value - I CL			28,237.850	1,346,663	38.140	1,346,663	1,061,731		133,720		155,870		155,870		12/30/2021	
45775L-30-9	T. Rowe Price Institutional Small-CAP STOCK Fund			23,450.040	770,334	26.270	770,334	636,119		60,225		43,182		43,182		12/30/2021	
77957P-40-2	T. Rowe Price Short-Term Bond I-CL			29,899.010	143,216	3.830	143,216	143,217		1,954		(411,515)		(411,515)		12/30/2021	
779549-10-4	T.Rowe Price GNMA			908.730	8,351	7.350	8,351	8,360		8		(9)		(9)		11/23/2021	
779573-10-4	T.Rowe Price Prime Reserve			91,969.220	91,969	0.800	91,969	91,970		9						08/25/2021	
9499999. Subtotal - Mutual Funds					10,883,345	XXX	10,883,345	8,978,607		599,609		345,194		345,194		XXX	XXX
9799999 - Total Common Stocks					50,537,108	XXX	50,537,108	85,466,625		599,776		18,397,098	12,467	18,384,631		XXX	XXX
9899999 - Total Preferred and Common Stocks					86,893,415	XXX	86,932,615	121,273,621		1,069,776		18,946,409	63,667	18,882,742		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$			
1B	2A ...$	2B ...$	2C ...$							
1C	3A ...$	3B ...$	3C ...$							
1D	4A ...$	4B ...$	4C ...$							
1E	5A ...$	5B ...$	5C ...$							
1F	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
912828-2A-7	UNITED STATES TREAS		01/12/2021	SOUTHWEST SECURITIES		115,311	110,000	677
912828-R3-6	UNITED STATES TREAS		03/18/2021	SOUTHWEST SECURITIES		176,110	170,000	946
912828-Z7-8	UNITED STATES TREAS		09/15/2021	SOUTHWEST SECURITIES		672,344	650,000	1,245
91282C-BH-3	UNITED STATES TREAS		02/25/2021	SOUTHWEST SECURITIES		491,875	500,000	135
91282C-BW-0	UNITED STATES TREAS		04/28/2021	SOUTHWEST SECURITIES		854,625	860,000	
91282C-CP-4	UNITED STATES TREAS		08/02/2021	J.P. MORGAN		109,905	110,000	6
0599999. Subtotal - Bonds - U.S. Governments						2,420,170	2,400,000	3,009
55276V-AJ-1	MDGH - GMTN BV	D	03/25/2021	OPPENHEIMER & CO., INC.		10,637,500	10,000,000	97,431
1099999. Subtotal - Bonds - All Other Governments						10,637,500	10,000,000	97,431
395476-BN-3	GREENSBORO NC LIMITED OBLIG		02/11/2021	SOUTHWEST SECURITIES		3,406,410	3,000,000	4,810
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,406,410	3,000,000	4,810
091096-PH-4	BIRMINGHAM ALA WTRWK		08/06/2021	RBC Capital Markets		4,356,803	4,250,000	3,698
44244C-N6-0	HOUSTON TEX UTIL SYS		08/11/2021	RBC Capital Markets		2,528,675	2,500,000	8,538
44244C-N7-8	HOUSTON TEX UTIL SYS		08/09/2021	RBC Capital Markets		1,520,265	1,500,000	5,090
454889-AS-5	INDIANA MICHIGAN POWER		03/05/2021	J.P. MORGAN		5,611,200	5,000,000	60,958
658289-L4-3	NORTH CAROLINA ST UN		01/07/2021	SOUTHWEST SECURITIES		11,229,343	10,750,000	78,236
92778W-LQ-7	VIRGINIA COLLEGE BLD		02/17/2021	CONVERSION TAX FREE EXCHANGE		1,770,000	1,770,000	35,503
92778W-LS-3	VIRGINIA COLLEGE BLD		02/17/2021	CONVERSION TAX FREE EXCHANGE		3,230,000	3,230,000	64,788
3199999. Subtotal - Bonds - U.S. Special Revenues						30,246,286	29,000,000	256,811
001055-AR-3	AFLAC INC		05/24/2021	OPPENHEIMER & CO., INC.		5,879,250	5,022,000	22,878
001055-BJ-0	AFLAC INC		03/31/2021	VARIOUS		11,103,450	10,000,000	77,000
00139P-AA-6	AIG SUNAMERICA GLOBA		08/09/2021	VARIOUS		10,079,597	6,980,000	191,908
00206R-JK-9	AT&T INC		07/21/2021	SOUTHWEST SECURITIES		7,414,177	6,172,000	41,455
00440E-AQ-0	CHUBB INA HLDGS INC		05/18/2021	SOUTHWEST SECURITIES		13,209,383	11,276,000	87,091
00507V-AN-9	ACTIVISION BLIZZARD		12/28/2021	OPPENHEIMER & CO., INC.		1,744,031	1,450,000	2,719
00914A-AK-8	AIR LEASE CORP		08/12/2021	OPPENHEIMER & CO., INC.		5,156,850	5,000,000	32,552
00914A-AM-4	AIR LEASE CORP		05/17/2021	J.P. MORGAN		4,961,350	5,000,000	
010392-FF-0	ALABAMA PWR CO		01/05/2021	J.P. MORGAN		1,868,890	1,365,000	7,098
02209S-BJ-1	ALTRIA GROUP INC		05/04/2021	MORGAN, STANLEY		4,182,040	4,000,000	
02209S-BL-6	ALTRIA GROUP INC		08/03/2021	VARIOUS		9,760,900	10,000,000	24,500
025816-CN-7	AMERICAN EXPRESS CO		12/02/2021	CONVERSION TAX FREE EXCHANGE		4,975,448	5,000,000	13,292
03060N-AD-2	AMERICO LIFE INC		07/26/2021	VARIOUS		14,955,202	14,641,000	81,844
03073E-AT-2	AMERISOURCEBERGEN CO		04/05/2021	J.P. MORGAN		4,998,700	5,000,000	2,625
03115A-AA-1	AMFAM HOLDINGS INC		05/12/2021	RAYMOND JAMES & ASSOCIATES, INC.		4,997,750	5,000,000	24,544
031162-BZ-2	AMGEN INC		06/03/2021	RBC Capital Markets		4,792,285	4,102,000	18,049
031162-CD-0	AMGEN INC		11/22/2021	SOUTHWEST SECURITIES		31,633,457	25,820,000	537,468
035240-AG-5	ANHEUSER-BUSCH INBEV		05/12/2021	RBC Capital Markets		13,885,903	11,504,000	188,234
035240-AN-0	ANHEUSER-BUSCH INBEV		08/04/2021	J.P. MORGAN		5,000,160	4,000,000	56,733
037389-BB-8	AON CORP		03/26/2021	CITIGROUP GLOBAL MARKETS INC		1,814,518	1,573,000	20,646
037833-DN-7	APPLE INC		01/25/2021	J.P. MORGAN		4,255,600	4,000,000	30,978
037833-EE-6	APPLE INC		03/18/2021	FTN FINANCIAL		6,656,356	7,292,000	21,167
04621W-AD-2	ASSURED GUARANTY US HLDG		05/19/2021	BANK OF AMERICA		997,170	1,000,000	
04621W-AE-0	ASSURED GTY US HLDGS		12/28/2021	VARIOUS		13,610,610	13,000,000	133,000
04685A-2R-1	ATHENE GLOBAL FUNDIN		02/24/2021	VARIOUS		14,971,150	15,000,000	86,771
04685A-2Z-3	ATHENE GLOBAL FUNDIN		07/16/2021	VARIOUS		21,084,460	21,000,000	8,621
054561-AM-7	EQUITABLE HLDGS INC		08/09/2021	SOUTHWEST SECURITIES		31,703,950	25,000,000	284,028
05526D-BB-0	BAT CAP CORP		05/19/2021	OPPENHEIMER & CO., INC.		5,333,550	5,000,000	47,427
05526D-BJ-3	BAT CAPITAL CORP		05/14/2021	RBC Capital Markets		5,309,300	5,000,000	32,150
05526D-BN-4	BAT CAPITAL CORP		05/27/2021	MORGAN, STANLEY		5,665,650	5,000,000	40,202
05565E-BL-8	BMW US CAP LLC		02/25/2021	FTN FINANCIAL		5,830,500	5,000,000	81,847
057224-AZ-0	BAKER HUGHES A GE CO		11/29/2021	BOK Financial Securities		8,845,791	6,967,000	75,379
05723K-AE-0	BAKER HUGHES A GE CO		05/10/2021	MORGAN, STANLEY		10,837,900	10,000,000	124,211
05723K-AF-7	BAKER HUGHES A GE CO		12/28/2021	BOK Financial Securities		3,430,530	3,000,000	5,100
06051G-FG-9	BK OF AMERICA CORP		06/01/2021	SOUTHWEST SECURITIES		12,611,700	10,000,000	83,958
06051G-FL-8	BANK AMER CORP		06/17/2021	SOUTHWEST SECURITIES		12,396,495	10,950,000	76,270
06051G-JB-6	BK OF AMERICA CORP		02/16/2021	BANK OF AMERICA		5,224,300	5,000,000	39,240
06051G-JT-7	BK OF AMERICA CORP		04/16/2021	BANK OF AMERICA		5,000,000	5,000,000	
07274N-AN-3	BAYER US FIN II LLC		08/09/2021	OPPENHEIMER & CO., INC.		11,166,358	9,275,000	54,813
07274N-BA-0	BAYER US FIN II LLC		08/10/2021	FTN FINANCIAL		1,270,250	1,000,000	1,833
09261B-AD-2	BLACKSTONE HLDGS FIN		08/10/2021	STIFEL, NICOLAUS & CO		4,906,500	5,000,000	1,944
10373Q-AZ-3	BP CAP MKTS AMER INC		08/04/2021	SOUTHWEST SECURITIES		5,589,950	5,000,000	55,813
10373Q-BK-5	BP CAP MARKETS AMERICA		07/14/2021	SOUTHWEST SECURITIES		3,115,065	2,805,000	27,606
10373Q-BL-3	BP CAP MKTS AMER INC		03/03/2021	VARIOUS		14,985,546	13,350,000	193,149
10373Q-BR-0	BP CAP MKTS AMER INC		08/09/2021	SOUTHWEST SECURITIES		10,235,400	10,000,000	45,900

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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
10921U-2C-1	BRIGHTHOUSE FINANCIA		06/29/2021	VARIOUS		18,686,130	18,530,000	17,227
10921U-2E-7	BRIGHTHOUSE FINANCIA		06/21/2021	J.P. MORGAN		6,991,810	7,000,000	
110122-DK-1	BRISTOL-MYERS SQUIBB		02/11/2021	SOUTHWEST SECURITIES		6,421,600	5,000,000	54,979
12327B-AA-4	BUSINESS JET SECURITIES LLC		03/05/2021	OPPENHEIMER & CO., INC.		5,037,500	5,000,000	
124857-AJ-2	VIACOMCBS INC		08/05/2021	SOUTHWEST SECURITIES		17,534,612	13,904,000	71,181
124857-AK-9	VIACOMCBS INC		11/22/2021	FTN FINANCIAL		1,241,774	1,019,000	13,731
12503M-AA-6	CBOE GLOBAL MARKETS		07/21/2021	SOUTHWEST SECURITIES		5,620,700	5,000,000	5,576
12503M-AC-2	CBOE GLOBAL MKTS INC		03/09/2021	CITIGROUP GLOBAL MARKETS INC		4,714,350	5,000,000	19,410
125523-AK-6	CIGNA CORP NEW		12/23/2021	SOUTHWEST SECURITIES		32,479,300	25,000,000	252,486
12563L-AN-7	CLI FDG VI LLC		04/20/2021	OPPENHEIMER & CO., INC.		8,468,850	8,385,000	1,938
125720-AJ-4	CME GROUP INC		03/30/2021	RAYMOND JAMES & ASSOCIATES, INC.		2,943,151	2,640,000	29,150
126650-CZ-1	CVS HEALTH CORP		05/27/2021	MORGAN, STANLEY		6,195,750	5,000,000	46,292
13342B-AF-2	CAMERON INTL CORP		07/30/2021	SOUTHWEST SECURITIES		2,365,428	1,785,000	18,291
133434-AA-8	CAMERON LNG LLC		01/08/2021	CITIGROUP GLOBAL MARKETS INC		5,431,000	5,000,000	71,341
141781-BM-5	CARGILL INC		04/02/2021	VARIOUS		6,932,250	7,000,000	64,399
149123-CK-5	CATERPILLAR INC		03/03/2021	BANK OF AMERICA		3,459,960	3,500,000	
16162X-AH-0	CHASE MORTGAGE FIN T		11/26/2021	CAPITALIZED INTEREST		664		
166754-AP-6	CHEVRON PHILLIPS CHE		07/19/2021	J.P. MORGAN		5,982,156	5,400,000	23,460
166756-AP-1	CHEVRON USA INC		01/04/2021	CONVERSION TAX FREE EXCHANGE		9,689,270	10,000,000	53,083
166756-AQ-9	CHEVRON USA INC		01/04/2021	CONVERSION TAX FREE EXCHANGE		2,650,762	2,124,000	43,896
166756-AU-0	CHEVRON USA INC		08/04/2021	J.P. MORGAN		2,365,431	1,684,000	19,892
166756-AV-8	CHEVRON USA INC		08/03/2021	SOUTHWEST SECURITIES		9,196,086	6,650,000	74,628
189054-AX-7	CLOROX CO DEL		03/11/2021	SOUTHWEST SECURITIES		4,861,150	5,000,000	30,000
191216-CT-5	COCA COLA CO		03/04/2021	SOUTHWEST SECURITIES		5,603,850	5,000,000	78,104
19565C-AA-8	COLONIAL ENTERPRISES		05/03/2021	J.P. MORGAN		3,222,930	3,000,000	46,042
20030N-AM-3	COMCAST CORP NEW		01/21/2021	FTN FINANCIAL		4,285,823	2,843,000	66,218
20030N-BH-3	COMCAST CORP NEW		03/18/2021	VARIOUS		7,571,800	6,500,000	47,694
20030N-BM-2	COMCAST CORP NEW		02/25/2021	OPPENHEIMER & CO., INC.		1,703,402	1,450,000	2,707
20030N-BP-5	COMCAST CORP NEW		08/12/2021	J.P. MORGAN		4,107,903	3,396,000	415
20030N-BY-6	COMCAST CORP NEW		07/19/2021	J.P. MORGAN		3,310,290	3,000,000	46,750
20030N-CM-1	COMCAST CORP NEW		11/24/2021	FTN FINANCIAL		3,895,747	3,060,000	17,578
20030N-DG-3	COMCAST CORP NEW		04/16/2021	VARIOUS		5,908,827	5,322,000	44,117
20454P-AA-1	COMPEER FIN FLCA / PCA		05/12/2021	PIPER SANDLER		4,000,000	4,000,000	
20825C-AQ-7	CONOCOPHILLIPS		08/04/2021	J.P. MORGAN		2,766,300	1,838,000	1,659
20825C-AZ-7	CONOCOPHILLIPS		03/29/2021	SOUTHWEST SECURITIES		4,949,050	5,000,000	15,333
20825C-BB-9	CONOCOPHILLIPS		08/12/2021	SOUTHWEST SECURITIES		19,813,550	15,000,000	269,479
20825C-BD-5	CONOCOPHILLIPS		08/05/2021	SOUTHWEST SECURITIES		6,716,300	5,000,000	117,208
209111-EL-3	CONSOLIDATED EDISON		03/17/2021	FTN FINANCIAL		2,729,713	2,087,000	1,357
209111-EM-1	CONSOLIDATED EDISON		03/15/2021	FTN FINANCIAL		9,690,313	7,112,000	112,686
209111-ES-8	CONSOLIDATED EDISON		03/18/2021	CITIGROUP GLOBAL MARKETS INC		10,456,964	7,781,000	50,382
209111-FV-0	CONSOLIDATED EDISON		11/22/2021	FTN FINANCIAL		4,838,475	4,114,000	4,243
22160K-AP-0	COSTCO WHOLESALE COR		03/04/2021	J.P. MORGAN		4,840,550	5,000,000	30,667
231021-AT-3	CUMMINS INC		03/03/2021	CITIGROUP GLOBAL MARKETS INC		4,753,100	5,000,000	833
24422E-UU-1	DEERE JOHN CAPITAL C		03/19/2021	J.P. MORGAN		4,704,234	4,280,000	6,563
256746-AK-4	DOLLAR TREE INC		12/02/2021	OPPENHEIMER & CO., INC.		5,116,050	5,000,000	2,344
25755T-AK-6	DOMINOS PIZZA MSTR		07/08/2021	OPPENHEIMER & CO., INC.		2,925,053	2,656,875	24,595
260543-CR-2	DOW CHEMICAL CO		07/21/2021	SOUTHWEST SECURITIES		9,913,540	7,000,000	57,196
26078J-AF-7	DUPONT DE NEMOURS IN		08/11/2021	SOUTHWEST SECURITIES		14,041,300	10,000,000	132,464
26875P-AT-8	EOG RES INC		08/04/2021	SOUTHWEST SECURITIES		11,044,080	8,000,000	122,100
26875P-AU-5	EOG RES INC		04/08/2021	BANK OF AMERICA		5,804,700	5,000,000	107,552
276480-AJ-9	EASTERN GAS TRAN		06/24/2021	CONVERSION TAX FREE EXCHANGE		1,673,077	1,666,000	1,499
29364W-BA-5	ENTERGY LA LLC		02/04/2021	OPPENHEIMER & CO., INC.		6,092,450	5,000,000	79,444
29379V-BQ-5	ENTERPRISE PRODS OPE		12/28/2021	SOUTHWEST SECURITIES		5,727,600	5,000,000	79,688
29449W-AB-3	EQUITABLE FINL LIFE		05/03/2021	BOK Financial Securities		9,742,800	10,000,000	26,444
29449W-AE-7	EQUITABLE FINL LIFE		05/13/2021	BOK Financial Securities		2,597,311	2,640,000	9,240
29449W-AF-4	EQUITABLE FINL LIFE		05/10/2021	CITIGROUP GLOBAL MARKETS INC		4,900,550	4,950,000	15,840
29736R-AP-5	ESTEE LAUDER CO INC		03/08/2021	SOUTHWEST SECURITIES		5,105,850	5,000,000	32,656
30231G-AN-2	EXXON MOBIL CORP		05/27/2021	BANK OF AMERICA		5,274,800	5,000,000	42,110
30231G-BF-8	EXXON MOBIL CORP		08/09/2021	BOK Financial Securities		12,079,100	10,000,000	166,732
30231G-BN-1	EXXON MOBIL CORP		03/19/2021	VARIOUS		10,341,600	10,000,000	104,763
302508-AQ-9	FMR CORP		02/11/2021	J.P. MORGAN		6,408,380	4,400,000	56,439
30251B-AE-8	FMR CORP		03/11/2021	OPPENHEIMER & CO., INC.		1,114,435	870,000	5,476
30321L-2A-9	F&G GLOBAL FUNDING		07/30/2021	VARIOUS		35,704,829	35,302,000	18,015
31428X-BN-5	FEDEX CORP		12/28/2021	FTN FINANCIAL		12,006,400	10,000,000	201,667
31428X-BS-4	FEDEX CORP		12/28/2021	VARIOUS		18,968,750	15,000,000	103,813

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31620R-AJ-4	FIDELITY NATIONAL FI		03/19/2021	SOUTHWEST SECURITIES		5,170,852	4,928,000	45,611
341081-EX-1	FLORIDA PWR & LT CO		01/05/2021	OPPENHEIMER & CO., INC.		8,449,259	5,631,000	34,912
347382-AA-1	FORT GORDON HSG LLC		07/08/2021	STIFEL, NICOLAUS & CO		12,700,000	10,000,000	96,963
354613-AL-5	FRANKLIN RESOURCES I		08/12/2021	MORGAN, STANLEY		5,799,540	6,000,000	28,267
36143L-2A-2	GA GLOBAL FUNDING TR		06/23/2021	SOUTHWEST SECURITIES		16,908,100	16,688,000	120,129
361448-AU-7	GATX CORP		04/13/2021	BOK Financial Securities		3,255,018	2,600,000	11,267
36150J-AE-0	GBG LLC		01/11/2021	SOUTHWEST SECURITIES		5,377,200	5,000,000	6,833
37331N-AL-5	GEORGIA PAC CORP		04/27/2021	OPPENHEIMER & CO., INC.		6,105,197	5,961,000	62,243
37959P-AA-5	GLOBAL SC FINANCE SRL		07/06/2021	VARIOUS		30,607,044	30,127,503	28,121
37959P-AG-2	GLOBAL SC FINANCE VII SRL		07/28/2021	OPPENHEIMER & CO., INC.		10,075,000	10,000,000	
38150A-GE-9	GOLDMAN SACHS GROUP INC		06/14/2021	BOK Financial Securities		20,000,000	20,000,000	
40139L-BA-0	GUARDIAN LIFE GLOBAL		07/12/2021	SOUTHWEST SECURITIES		3,272,806	3,329,000	6,357
40434L-AG-0	HP INC		08/11/2021	SOUTHWEST SECURITIES		8,641,190	8,615,000	36,147
42218S-AF-5	HEALTH CARE SVC CORP		04/26/2021	VARIOUS		14,391,620	14,513,000	118,797
42218S-AH-1	HEALTH CARE SERVICE CORP		05/19/2021	OPPENHEIMER & CO., INC.		9,862,000	10,000,000	151,111
423452-AE-1	HELMERICH & PAYNE IN		11/24/2021	CANTOR, FITZGERALD & CO.		6,875,540	7,000,000	33,833
428236-BR-3	HP INC		08/11/2021	SOUTHWEST SECURITIES		3,929,910	3,000,000	74,000
431116-AD-4	HIGHMARK INC		05/20/2021	CANTOR, FITZGERALD & CO.		4,989,130	5,000,000	2,819
431116-AE-2	HIGHMARK INC		05/11/2021	VARIOUS		11,989,520	12,000,000	425
437076-AV-4	HOME DEPOT INC		03/11/2021	OPPENHEIMER & CO., INC.		1,998,947	1,401,000	37,975
45783N-AA-5	INSTAR LEASING III, LLC		08/05/2021	OPPENHEIMER & CO., INC.		6,833,211	6,741,353	2,990
458140-AK-6	INTEL CORP		01/06/2021	CITIGROUP GLOBAL MARKETS INC		4,513,770	3,405,000	44,038
458140-AY-6	INTEL CORP		08/11/2021	SOUTHWEST SECURITIES		11,937,200	10,000,000	104,778
458140-BM-1	INTEL CORP		05/06/2021	SOUTHWEST SECURITIES		12,822,900	10,000,000	59,375
45834Q-AA-7	INTEGRIS BAPTIST MED		08/09/2021	SOUTHWEST SECURITIES		11,588,800	10,000,000	189,444
459200-JR-3	INTERNATIONAL BUSINE		07/28/2021	J.P. MORGAN		6,392,768	5,771,000	1,587
459200-KA-8	INTERNATIONAL BUSINE		09/28/2021	VARIOUS		13,449,729	12,315,000	150,695
459200-KB-6	INTERNATIONAL BUSINE		01/07/2021	OPPENHEIMER & CO., INC.		12,372,200	10,000,000	64,556
459200-KC-4	INTERNATIONAL BUSINE		08/12/2021	SOUTHWEST SECURITIES		12,342,500	10,000,000	107,431
459200-KJ-9	INTERNATIONAL BUSINE		02/24/2021	WELLS FARGO		4,978,550	5,000,000	27,354
46625H-RV-4	JPMORGAN CHASE & CO		06/15/2021	SOUTHWEST SECURITIES		21,625,600	20,000,000	124,556
46647P-BL-9	JPMORGAN CHASE & CO		04/16/2021	WELLS FARGO		6,049,760	6,000,000	70,826
46849L-SQ-5	JACKSON NATL LIFE GL		05/07/2021	WELLS FARGO		4,033,172	3,732,000	3,794
478160-AL-8	JOHNSON & JOHNSON		03/12/2021	FTN FINANCIAL		4,585,377	3,515,000	54,735
478160-BJ-2	JOHNSON & JOHNSON		03/18/2021	FTN FINANCIAL		18,060,969	14,825,000	188,885
48128G-4F-4	JPMORGAN CHASE &		06/18/2021	FTN FINANCIAL		5,000,000	5,000,000	
48249D-AA-9	KKR GROUP FINANCE LL		12/28/2021	SOUTHWEST SECURITIES		3,829,597	2,860,000	65,105
48250A-AA-1	KKR GROUP FINANCE CO		12/28/2021	SOUTHWEST SECURITIES		1,800,926	1,390,000	5,739
48252A-AA-9	KKR GROUP FIN CO VI		05/03/2021	SOUTHWEST SECURITIES		12,799,649	11,460,000	133,963
48252M-AA-3	KKR GROUP FIN CO VII		07/21/2021	SOUTHWEST SECURITIES		4,286,040	4,000,000	57,556
494368-CB-7	KIMBERLY CLARK CORP		03/08/2021	SOUTHWEST SECURITIES		3,243,300	3,000,000	42,367
494550-BN-5	KINDER MORGAN ENERGY		08/10/2021	SOUTHWEST SECURITIES		1,542,074	1,275,000	31,344
49456B-AH-4	KINDER MORGAN INC DE		05/24/2021	SOUTHWEST SECURITIES		30,955,700	25,000,000	654,438
49456B-AQ-4	KINDER MORGAN INC		07/29/2021	SOUTHWEST SECURITIES		13,007,800	10,000,000	218,111
501044-CR-0	KROGER CO		12/27/2021	FTN FINANCIAL		1,269,870	1,000,000	10,278
501044-DK-4	KROGER CO		05/24/2021	SOUTHWEST SECURITIES		11,796,600	10,000,000	169,208
50249A-AD-5	LYB INTERNATIONAL FI		08/10/2021	SOUTHWEST SECURITIES		11,692,700	10,000,000	117,833
50540R-AS-1	LABORATORY CORP AMER		05/24/2021	OPPENHEIMER & CO., INC.		5,846,400	5,000,000	75,069
50540R-AW-2	LABORATORY CORP AMER		04/27/2021	SOUTHWEST SECURITIES		10,488,600	10,000,000	120,049
50540R-AY-8	LABORATORY CORP AMER		05/12/2021	WELLS FARGO		4,982,600	5,000,000	
524901-AR-6	LEGG MASON INC		05/18/2021	SOUTHWEST SECURITIES		7,611,138	5,666,000	110,664
53961L-AL-3	LOCAL INITIATIVES SU		04/26/2021	SOUTHWEST SECURITIES		2,000,000	2,000,000	
54143M-AA-4	LOGISTICS 1 MI TN VA SR		01/01/2021	Mesirow Financial		1,825,849	1,825,849	
57629W-CZ-1	MASSMUTUAL GLBL FDG		03/04/2021	J.P. MORGAN		4,992,850	5,000,000	
57629W-DE-7	MASSMUTUAL GLOBAL FUNDIN		07/13/2021	J.P. MORGAN		9,980,200	10,000,000	
59156R-BZ-0	METLIFE INC		04/12/2021	VARIOUS		11,885,550	10,000,000	114,382
59217G-BY-4	METROPOLITAN LIFE GL		05/18/2021	J.P. MORGAN		5,555,750	5,000,000	72,833
59217G-EG-0	MET LIFE GLOB FUNDING I		04/26/2021	VARIOUS		21,158,400	20,000,000	143,812
62947A-AF-0	NP SPE X LP 2021-1		07/27/2021	OPPENHEIMER & CO., INC.		10,454,500	10,300,000	6,380
63111X-AD-3	NASDAQ INC		04/23/2021	J.P. MORGAN		2,794,290	3,000,000	17,325
637432-NN-1	NATIONAL RURAL UTILS		03/29/2021	CANTOR, FITZGERALD & CO.		5,240,731	4,875,000	62,159
637432-NX-9	NATIONAL RURAL UTILS		03/01/2021	SOUTHWEST SECURITIES		2,891,700	3,000,000	3,438
63743H-EW-8	NATIONAL RURAL UTILS		03/12/2021	CANTOR, FITZGERALD & CO.		3,446,296	3,540,000	2,163
638612-AM-3	NATIONWIDE FINL SVCS		05/27/2021	SOUTHWEST SECURITIES		13,922,189	12,999,000	1,408
638671-AN-7	NATIONWIDE MUT INS C		12/27/2021	FTN FINANCIAL		12,454,735	10,750,000	76,639

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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
63946B-AG-5	NBCUNIVERSAL MEDIA L		01/07/2021	FTN FINANCIAL		2,272,525	1,525,000	25,205
64110D-AK-0	NETAPP INC		03/16/2021	J.P. MORGAN		6,372,608	6,359,000	41,016
651587-AG-2	NEWMARKET CORP		08/06/2021	VARIOUS		20,853,283	20,858,000	94,308
65473Q-BC-6	NISOURCE INC		05/24/2021	OPPENHEIMER & CO., INC.		8,871,672	7,365,000	98,515
665859-AU-8	NORTHERN TR CORP		02/22/2021	J.P. MORGAN		5,533,700	5,000,000	48,563
667274-AA-2	NORTHWELL HEALTHCARE		05/25/2021	SOUTHWEST SECURITIES		8,407,097	7,674,000	22,053
66988A-AE-4	NOVANT HEALTH INC		02/19/2021	SOUTHWEST SECURITIES		18,843,500	15,000,000	180,911
67066G-AF-1	NVIDIA CORPORATION		03/04/2021	WELLS FARGO		5,321,900	5,000,000	62,146
67080L-AA-3	NUVEEN LLC		04/05/2021	SOUTHWEST SECURITIES		3,965,115	3,500,000	60,667
677071-AG-7	OHANA MILITARY CMNTY		01/22/2021	STIFEL, NICOLAUS & CO		1,352,370	1,000,000	18,464
681919-BD-7	OMNICOM GROUP INC		04/28/2021	CITIGROUP GLOBAL MARKETS INC		4,991,150	5,000,000	
68233D-AP-2	ONCOR ELEC DELIVERY		01/29/2021	OPPENHEIMER & CO., INC.		4,168,680	2,695,000	9,227
68389X-BJ-3	ORACLE CORP		08/04/2021	J.P. MORGAN		5,588,450	5,000,000	11,667
68389X-BW-4	ORACLE CORP		02/18/2021	WELLS FARGO		5,524,050	5,000,000	70,500
68389X-BZ-7	ORACLE CORP		05/04/2021	RBC Capital Markets		10,306,500	10,000,000	42,583
693475-AZ-8	PNC FINANCIAL SERVICES		03/05/2021	BANK OF AMERICA		5,169,850	5,000,000	16,646
6944PL-2E-8	PACIFIC LIFE GLOBAL		05/17/2021	VARIOUS		14,357,548	14,332,000	18,777
70450Y-AE-3	PAYPAL HLDGS INC		03/12/2021	VARIOUS		10,552,600	10,000,000	126,271
709599-AW-4	PENSKE TRUCK LEASING		07/15/2021	SOUTHWEST SECURITIES		13,137,697	12,069,000	57,494
713448-ES-3	PEPSICO INC		03/08/2021	SOUTHWEST SECURITIES		5,262,950	5,000,000	65,313
718546-AW-4	PHILLIPS 66		03/26/2021	VARIOUS		9,059,785	9,500,000	53,899
741503-AZ-9	PRICELINE GRP INC		05/12/2021	FTN FINANCIAL		5,523,350	5,000,000	81,500
742718-DB-2	PROCTER & GAMBLE CO		03/18/2021	FTN FINANCIAL		2,304,867	1,675,000	9,985
74368C-AY-0	PROTECTIVE LIFE GLOB		01/12/2021	WELLS FARGO		4,932,550	5,000,000	27,261
74368C-BC-7	PROTECTIVE LIFE GLOB		06/21/2021	VARIOUS		13,005,194	12,867,000	28,331
743820-AA-0	PROVIDENCE ST JOSEPH		04/02/2021	FTN FINANCIAL		1,726,569	1,685,000	593
74432Q-AQ-8	PRUDENTIAL FINL INC		01/14/2021	WELLS FARGO		4,389,095	3,063,000	16,974
74432Q-CE-3	PRUDENTIAL FINL INC		08/12/2021	SOUTHWEST SECURITIES		12,628,100	10,000,000	206,625
74460D-AD-1	PUBLIC STORAGE		04/20/2021	SOUTHWEST SECURITIES		9,618,546	8,700,000	139,885
746245-AA-7	PUREWEST FUNDING LLC		11/16/2021	Guggenheim Securities, LLC		7,625,000	7,625,000	
78408L-AA-5	JOHNSON S C & SON IN		05/17/2021	SOUTHWEST SECURITIES		6,859,800	6,000,000	2,667
79466L-AF-1	SALESFORCE COM INC		03/12/2021	J.P. MORGAN		5,581,650	5,000,000	79,653
79588T-AD-2	SAMMONS FINANCIAL GR		05/06/2021	MORGAN, STANLEY		10,089,600	10,000,000	13,493
808513-BA-2	SCHWAB CHARLES CORP		03/10/2021	BANK OF AMERICA		3,515,049	3,220,000	31,976
808513-BV-6	SCHWAB CHARLES CORP		09/22/2021	CONVERSION TAX FREE EXCHANGE		10,040,908	10,000,000	172,188
833034-AM-3	SNAP ON INC		03/09/2021	SOUTHWEST SECURITIES		15,165,150	15,000,000	167,917
83546D-AJ-7	SONIC CAP LLC 2020-1		08/05/2021	OPPENHEIMER & CO., INC.		10,828,284	9,891,667	22,637
83546D-AN-8	SONIC CAPITAL LLC		08/04/2021	VARIOUS		5,031,875	5,000,000	
83546D-AQ-1	SONIC CAPITAL LLC		07/29/2021	WELLS FARGO		2,000,000	2,000,000	
842587-CW-5	SOUTHERN CO		11/22/2021	BOK Financial Securities		3,928,824	3,480,000	58,749
857477-BG-7	STATE STR CORP		03/12/2021	SOUTHWEST SECURITIES		7,339,025	7,152,000	24,794
857477-BP-7	STATE STR CORP		03/23/2021	STIFEL, NICOLAUS & CO		4,908,100	5,000,000	6,722
87248Q-AF-5	TIF FUNDING II LLC		01/29/2021	OPPENHEIMER & CO., INC.		1,868,500	1,850,000	
878091-BF-3	TEACHERS INS & ANNUI		06/01/2021	SOUTHWEST SECURITIES		11,612,200	10,000,000	21,350
88315L-AE-8	TEXTAINER MARINE VII		03/30/2021	OPPENHEIMER & CO., INC.		4,876,781	4,789,963	3,996
88315L-AS-7	TEXTAINER MARINE		08/03/2021	WELLS FARGO		5,998,965	6,000,000	
89417E-AD-1	TRAVELERS COMPANIES		03/17/2021	WELLS FARGO		3,891,480	2,776,000	45,303
89420G-AE-9	TRAVELERS PPTY CAS C		05/13/2021	SOUTHWEST SECURITIES		2,799,480	2,000,000	21,958
89566E-AD-0	TRI-STATE GENERATION		11/23/2021	FTN FINANCIAL		5,419,800	4,000,000	109,333
89656G-AA-2	TRINITY RAIL LEASING LP		07/09/2021	OPPENHEIMER & CO., INC.		8,572,813	8,500,000	2,856
89683L-AA-8	TRP 2021-2 LLC		06/16/2021	OPPENHEIMER & CO., INC.		19,570,359	19,450,000	797
91324P-DS-8	UNITEDHEALTH GROUP I		03/09/2021	SOUTHWEST SECURITIES		7,970,625	7,500,000	15,573
91913Y-AU-4	VALERO ENERGY CORP N		07/20/2021	J.P. MORGAN		1,917,121	1,763,000	21,146
92212K-AB-2	VANTAGE DATA CENTER		06/21/2021	SOUTHWEST SECURITIES		13,390,324	13,300,000	13,293
92553P-AC-6	VIACOM INC		06/08/2021	SOUTHWEST SECURITIES		8,367,645	6,500,000	79,219
92553P-BB-7	VIACOM INC		06/14/2021	SOUTHWEST SECURITIES		2,175,460	2,000,000	13,800
92556H-AC-1	VIACOMCBS INC		11/24/2021	VARIOUS		19,267,250	15,000,000	111,375
92826C-AE-2	VISA INC		07/27/2021	BOK Financial Securities		12,518,600	10,000,000	51,875
928668-BB-7	VOLKSWAGEN GROUP AME		07/15/2021	BOK Financial Securities		8,723,120	8,000,000	80,356
928668-BF-8	VOLKSWAGEN GROUP AME		03/22/2021	CANTOR, FITZGERALD & CO.		4,373,880	4,000,000	54,583
929160-AY-5	VULCAN MATLS CO		08/09/2021	SOUTHWEST SECURITIES		12,711,600	10,000,000	208,889
929160-AZ-2	VULCAN MATLS CO		03/18/2021	SOUTHWEST SECURITIES		2,691,500	2,500,000	26,979
92936U-AE-9	W P CAREY INC		06/17/2021	SOUTHWEST SECURITIES		5,622,450	5,000,000	47,222
95709T-AH-3	WESTAR ENERGY INC		05/17/2021	OPPENHEIMER & CO., INC.		5,711,800	5,000,000	44,688
959802-BA-6	WESTERN UN CO		04/09/2021	VARIOUS		9,675,504	10,090,000	16,297

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97658W-AA-8	WISCONSIN ALUM RESEARCH		04/26/2021	CANTOR, FITZGERALD & CO.		5,438,700	5,000,000	13,365
064159-4A-1	BANK NOVA SCOTIA B C	A	06/21/2021	CITIGROUP GLOBAL MARKETS INC		14,988,450	15,000,000	
064159-4S-2	BANK NOVA SCOTIA B C	A	08/16/2021	FTN FINANCIAL		5,000,000	5,000,000	
064159-Y6-7	BANK OF NOVA SCO	A	06/28/2021	SOUTHWEST SECURITIES		10,000,000	10,000,000	
125491-AN-0	CI FINL CORP	A	08/02/2021	CANTOR, FITZGERALD & CO.		5,243,850	5,000,000	20,889
391382-AB-4	GREAT WEST LIFECO FI	A	04/29/2021	OPPENHEIMER & CO., INC.		7,321,967	6,393,000	110,546
559222-AV-6	MAGNA INTL INC	A	02/19/2021	VARIOUS		7,538,262	7,204,000	31,297
867229-AD-8	SUNCOR ENERGY INC NE	A	12/01/2021	SOUTHWEST SECURITIES		3,403,910	2,610,000	863
90352W-AD-6	USQ RAIL I LLC	A	05/27/2021	OPPENHEIMER & CO., INC.		11,886,592	11,803,556	713
90352W-AE-4	USQ RAIL I LLC	A	04/07/2021	OPPENHEIMER & CO., INC.		4,764,000	4,764,000	4,338
90354P-AA-5	USQ RAIL II / USQ CANADA	A	07/14/2021	VARIOUS		8,867,288	8,806,000	3,709
90354P-AB-3	USQ RAIL II LLC / USQ CANADA	A	07/13/2021	SOUTHWEST SECURITIES		2,558,224	2,521,000	6,260
00131L-AH-8	AIA GROUP LTD HONG K	D	05/13/2021	OPPENHEIMER & CO., INC.		1,666,383	1,525,000	6,253
00131L-AJ-4	AIA GROUP LTD HONG K	D	05/10/2021	VARIOUS		16,375,106	15,180,000	22,716
009279-AA-8	AIRBUS GROUP SE	D	07/12/2021	J.P. MORGAN		10,804,300	10,000,000	82,250
05523R-AD-9	BAE SYSTEMS PLC	D	04/28/2021	SOUTHWEST SECURITIES		5,350,250	5,000,000	7,083
05964H-AL-9	BANCO SANTANDER S.A.	D	06/02/2021	MORGAN, STANLEY		10,164,500	10,000,000	35,439
05971K-AA-7	BANCO SANTANDER S A	D	06/23/2021	SOUTHWEST SECURITIES		9,304,640	8,120,000	41,584
06738E-BR-5	BARCLAYS PLC	D	03/08/2021	OPPENHEIMER & CO., INC.		4,899,050	5,000,000	
06747Q-W3-7	BARCLAYS BANK PLC	D	01/07/2021	WELLS FARGO		10,000,000	10,000,000	
06748E-W5-8	BARCLAYS BANK PLC	D	06/10/2021	SOUTHWEST SECURITIES		10,000,000	10,000,000	
12563T-AB-6	CK HUTCHISON INTL (1	D	07/09/2021	FTN FINANCIAL		5,614,398	5,240,000	40,028
12565W-AB-7	CK HUTCHISON INTL 21	D	05/05/2021	VARIOUS		13,985,790	14,000,000	14,722
12807C-AA-1	CAL FDG IV LTD	D	03/03/2021	OPPENHEIMER & CO., INC.		6,874,050	6,752,083	2,974
22550L-2G-5	CREDIT SUISSE AG NEW	D	08/04/2021	VARIOUS		9,978,300	10,000,000	
29359U-AB-5	ENSTAR GROUP LTD	D	08/09/2021	OPPENHEIMER & CO., INC.		2,600,705	2,253,000	21,685
36166V-AE-5	GCI FUNDING I LLC	C	06/10/2021	OPPENHEIMER & CO., INC.		5,041,211	5,000,000	
50220P-AB-9	LSEGA FINANCING PLC	D	07/21/2021	VARIOUS		14,363,479	14,272,000	56,584
50220P-AC-7	LSEGA FINANCING PLC	D	04/19/2021	CITIGROUP GLOBAL MARKETS INC		4,989,950	5,000,000	4,167
50220P-AD-5	LSEGA FINANCING PLC	D	04/13/2021	VARIOUS		9,988,100	10,000,000	5,208
55607P-AG-0	MACQUARIE GROUP LIMI	D	08/10/2021	OPPENHEIMER & CO., INC.		16,183,900	16,000,000	46,495
606822-BU-7	MITSUBISHI UFJ FINAN	D	03/02/2021	BOK Financial Securities		3,247,488	3,250,000	7,780
606822-BX-1	MITSUBISHI UFJ FIN GRP	D	07/13/2021	BANK OF AMERICA		4,998,650	5,000,000	
60687Y-AG-4	MIZUHO FINANCIAL GRO	D	07/07/2021	WELLS FARGO		3,593,315	3,337,000	30,527
63525D-DJ-7	NATIONAL AUSTRALIA B	D	06/29/2021	SOUTHWEST SECURITIES		11,137,432	10,000,000	161,797
63859W-AE-9	NATIONWIDE BLDG SOC	D	07/09/2021	SOUTHWEST SECURITIES		1,561,492	1,402,000	18,538
686330-AN-1	ORIX CORP	D	04/29/2021	OPPENHEIMER & CO., INC.		6,268,502	6,400,000	13,788
718337-AC-2	KONINKLIJKE PHILIPS	D	07/13/2021	SOUTHWEST SECURITIES		12,136,515	9,865,000	127,423
74435K-AA-3	PRUDENTIAL PLC	D	05/17/2021	WELLS FARGO		10,227,440	9,600,000	26,563
75968N-AD-3	RENAISSANCERE HLDGS	D	07/21/2021	WELLS FARGO		4,358,435	3,914,000	38,357
822582-AD-4	SHELL INTERNATIONAL	D	08/04/2021	J.P. MORGAN		24,261,155	16,031,000	144,780
822582-AN-2	SHELL INTERNATIONAL	D	08/10/2021	SOUTHWEST SECURITIES		13,937,600	10,000,000	209,306
822582-AY-8	SHELL INTERNATIONAL	D	08/04/2021	OPPENHEIMER & CO., INC.		7,715,700	6,000,000	131,950
83369N-3S-7	SOCIETE GENERALE	D	06/25/2021	FTN FINANCIAL		10,000,000	10,000,000	
83369N-4Y-3	SOCIETE GENERALE	D	07/27/2021	BOK Financial Securities		10,000,000	10,000,000	
853254-CC-2	STANDARD CHARTERED P	D	08/09/2021	OPPENHEIMER & CO., INC.		10,124,200	10,000,000	31,243
86562M-AF-7	SUMITOMO MITSUI FIN	D	07/26/2021	VARIOUS		9,318,460	8,757,000	79,358
88315L-AG-3	TEXTAINER MARINE VII	D	07/12/2021	OPPENHEIMER & CO., INC.		9,431,858	9,298,197	13,017
902613-AE-8	UBS GROUP AG	D	03/08/2021	VARIOUS		7,919,380	8,000,000	5,063
90351D-AF-4	UBS GROUP AG	D	07/08/2021	FTN FINANCIAL		6,134,200	5,436,000	54,181
92857W-BM-1	VODAFONE GROUP PLC	D	08/10/2021	SOUTHWEST SECURITIES		13,141,300	10,000,000	105,000
05601@-AA-8	BSP SOF II STRUCTURED NT		12/22/2021	DIRECT		9,793,056	9,793,056	
22573@-AA-5	CRESCENT DIRECT LENDING LEVERED FUND III		12/16/2021	DIRECT		7,692,053	7,692,053	
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		10/01/2021	VARIOUS		7,654,118	7,654,118	
23248Q-AA-4	CVC CREDIT PARTERS U.S DIRECT SENIOR NOT		11/12/2021	DIRECT		11,987,315	11,987,315	
23248Q-AB-2	CVC CREDIT PARTERS U.S DIRECT JUNIOR NOT		11/12/2021	DIRECT		932,347	932,347	
61034@-AA-8	MONROE CAPITAL PRIVATE CREDIT FEEDER IVA		12/21/2021	DIRECT		31,777,957	31,777,957	
61034@-AB-6	MONROE CAPITAL PRIVATE CREDIT FEEDER IVB		12/21/2021	DIRECT		6,355,591	6,355,591	
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		12/22/2021	VARIOUS		5,171,202	5,171,202	
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER		10/27/2021	DIRECT		10,350,000	10,350,000	
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		12/21/2021	DIRECT		1,908,375	1,908,375	
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE II		12/29/2021	DIRECT		20,671,596	20,671,596	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,489,592,541	2,256,754,320	15,631,134
000000-00-0	KEMBERTON HEALTHCARE R/C 1L 10/18		10/18/2021	VARIOUS		143,603	143,603	
000000-00-0	PRACTICEHWY.COM T/L B 1L 9/18		12/30/2021	CAPITALIZED INTEREST		134,672	134,672	

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000000-00-0	AMERICAN PHYSICIAN T/L A 1L 1/19		12/31/2021	CAPITALIZED INTEREST		2,938	2,938	
000000-00-0	SDG MGMT COMPANY DD T/L 1L 12/18		12/28/2021	VARIOUS		833,905	833,905	
000000-00-0	AMERICAN PHYSICIAN R/C 1/19		12/31/2021	CAPITALIZED INTEREST		596	596	
000000-00-0	AMERICAN PHYSICIAN DD T/L B 1L 1/19		12/31/2021	CAPITALIZED INTEREST		3,893	3,893	
000000-00-0	NATIONWIDE ENERGY DD T/L 1L 3/19		12/08/2021	PURCHASE		264,426	264,426	
000000-00-0	PCF DD T/L 1L 4/19		01/01/2021	VARIOUS		1,331,547	1,338,561	
000000-00-0	GAT - AIRLINE GROUND T/L 1L 7/19		09/30/2021	VARIOUS		1,064,762	1,080,551	
000000-00-0	GAT - AIRLINE GROUND R/C 1L 7/19		09/30/2021	VARIOUS		159,681	159,681	
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L 7/19		09/30/2021	VARIOUS		58,059	65,426	
000000-00-0	URGENT CARES OF AMERICA HOLDINGS I T/L		12/31/2021	CAPITALIZED INTEREST		114,233	114,233	
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 8/1		11/16/2021	CAPITALIZED INTEREST		10,257	10,257	
000000-00-0	CRUNCH HOLDINGS T/L 1L 6/19		12/31/2021	CAPITALIZED INTEREST		46,809	46,809	
000000-00-0	CRUNCH HOLDINGS R/C 1L 6/19		12/31/2021	CAPITALIZED INTEREST		2,336	2,336	
000000-00-0	CPF DENTAL T/L 1L 8/19		11/30/2021	CAPITALIZED INTEREST		48,938	48,938	
000000-00-0	CPF DENTAL DD T/L 1L 8/19		12/03/2021	VARIOUS		486,915	486,915	
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 10/		11/16/2021	CAPITALIZED INTEREST		7,291	7,291	
000000-00-0	IDS GROUP T/L 1L 10/19		02/16/2021	CRESTLINE		559,747	574,099	
000000-00-0	AMERICAN PHYSICIAN T/L C 1L 10/19		12/31/2021	CAPITALIZED INTEREST		3,962	3,962	
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18		12/17/2021	VARIOUS		105,507	105,507	
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		11/30/2021	CAPITALIZED INTEREST		35,119	35,119	
000000-00-0	VASA FITNESS DD T/L 1L 4/17		12/30/2021	VARIOUS		1,774,102	1,803,311	
000000-00-0	VASA FITNESS R/C 1L 4/17		12/31/2021	CAPITALIZED INTEREST		482	482	
000000-00-0	USA DEBUSK T/L 1L 10/19		09/08/2021	CRESTLINE		2,814,359	2,871,795	
000000-00-0	INMOBI T/L 1L (PIK) 7/20		07/01/2021	CAPITALIZED INTEREST		118,116	118,116	
000000-00-0	ARI NETWORK T/L 1L (ADD-ON) 9/20		02/05/2021	CRESTLINE		1,859,414	1,897,361	
000000-00-0	ARI NETWORK DD T/L 1L (ADD-ON) 9/20		02/05/2021	CRESTLINE		151,144	154,228	
000000-00-0	CPF DENTAL T/L 1L (ADD-ON) 11/20		11/26/2021	CAPITALIZED INTEREST		37,855	37,855	
000000-00-0	CPF DENTAL DD T/L 1L (ADD-ON) 11/20		12/31/2021	VARIOUS		409,283	413,305	
000000-00-0	B-BILLBOARD T/L 1L 12/20		05/28/2021	CRESTLINE		5,042,743	5,141,521	
000000-00-0	THE SMILIST DD T/L 1L 12/20		12/14/2021	PURCHASE		661,184	661,184	
000000-00-0	B-BILLBOARD R/C 1L 12/20		07/06/2021	VARIOUS		116,778	122,924	
000000-00-0	ALDER HOLDINGS DD T/L 1L 12/20		12/23/2021	VARIOUS		256,289	263,966	
000000-00-0	D4C DENTAL T/L 1L 12/20		01/01/2021	CRESTLINE		2,104,375	2,147,321	
000000-00-0	D4C DENTAL DD T/L 1L 12/20		12/08/2021	VARIOUS		861,830	870,536	
000000-00-0	D4C DENTAL R/C 1L 12/20		01/01/2021	CRESTLINE		(4,643)		
000000-00-0	WRM HOLDINGS T/L 1L 10/20		01/01/2021	CRESTLINE		1,317,342	1,337,404	
000000-00-0	WRM HOLDINGS R/C 1L 10/20		01/01/2021	CRESTLINE		(1,929)		
000000-00-0	ARI NETWORK T/L 1L (ADD-ON) 4/21		04/19/2021	CRESTLINE		682,066	695,986	
000000-00-0	ARI NETWORK DD T/L 1L (ADD-ON) 4/21		07/01/2021	VARIOUS		131,839	134,673	
000000-00-0	STUDIO MOVIE T/L 1L 4/21		12/31/2021	VARIOUS		635,812	635,812	
000000-00-0	STUDIO MOVIE DD T/L 1L 4/21		12/31/2021	VARIOUS		291,058	291,058	
000000-00-0	MERIDIAN WASTE T/L A 1L 4/18		05/07/2021	CRESTLINE		1,316,471	1,336,518	
000000-00-0	MERIDIAN WASTE DD T/L 1L 4/18		12/30/2021	VARIOUS		257,339	262,010	
000000-00-0	MERIDIAN WASTE R/C 1L 4/18		08/10/2021	VARIOUS		52,099	52,935	
000000-00-0	IODINE SOFTWARE T/L B 1L 5/21		08/20/2021	CRESTLINE		976,987	986,856	
000000-00-0	IODINE SOFTWARE DD T/L 1L 5/21		11/19/2021	CRESTLINE		1,391,365	1,404,803	
000000-00-0	IODINE SOFTWARE R/C 1L 5/21		08/20/2021	CRESTLINE		(1,939)		
000000-00-0	EDYNAMIC T/L A 1L 5/21		05/20/2021	CRESTLINE		1,773,000	1,800,000	
000000-00-0	EDYNAMIC T/L B 1L 5/21		05/20/2021	CRESTLINE		1,551,375	1,575,000	
000000-00-0	EDYNAMIC DD T/L 1L 5/21		11/15/2021	VARIOUS		886,500	900,000	
000000-00-0	EDYNAMIC R/C 1L 5/21		05/20/2021	CRESTLINE		(3,375)		
000000-00-0	B-BILLBOARD DD T/L 1L 5/21		05/27/2021	CRESTLINE		(1,023)		
000000-00-0	ARI NETWORK T/L 1L (ADD-ON) 6/21		06/29/2021	CRESTLINE		1,475,038	1,505,141	
000000-00-0	CONNECT AMERICA T/L 1L 6/21		06/30/2021	CRESTLINE		3,945,140	4,025,653	
000000-00-0	CONNECT AMERICA R/C 1L 6/21		06/30/2021	CRESTLINE		(7,387)		
000000-00-0	D4C DENTAL DD T/L 1L (ADD-ON) 7/21		12/27/2021	VARIOUS		490,376	502,553	
000000-00-0	INGENIO T/L 1L 8/21		08/03/2021	CRESTLINE		4,410,000	4,500,000	
000000-00-0	EVERGREEN T/L 1L 8/21		08/13/2021	CRESTLINE		3,983,226	4,064,516	
000000-00-0	EVERGREEN R/C 1L 8/21		11/29/2021	VARIOUS		78,387	87,097	
000000-00-0	HPI HOLDCO T/L 1L 9/21		09/30/2021	CRESTLINE		3,731,539	3,807,692	
000000-00-0	HPI HOLDCO R/C 1L 9/21		09/30/2021	CRESTLINE		(2,769)		
000000-00-0	NTIVA DD T/L F 1L 9/21		10/01/2021	CRESTLINE		523,970	533,303	
000000-00-0	PENTEC ACQUISITION T/L 1L 10/21		10/12/2021	CRESTLINE		2,644,049	2,670,757	
000000-00-0	CPF DENTAL DD T/L 1L (ADD-ON) 10/21		12/29/2021	VARIOUS		1,359,719	1,373,453	
488568-AA-0	KEMBERTON HEALTHCARE T/L 1L 10/18		11/16/2021	CAPITALIZED INTEREST		92,056	92,056	

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
78433#-AA-7	SDG MGMT COMPANY T/L 1L 12/18		01/01/2021	VARIOUS		4,027	4,027	
000000-00-0	WEALTHFRONT		09/24/2021	DIRECT		4,975,000	5,000,000	
000000-00-0	ARI NETWORK R/C 1L 8/17		04/20/2021	VARIOUS		46,499	48,714	
000000-00-0	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19		09/30/2021	VARIOUS		635,820	644,180	
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/1		09/30/2021	VARIOUS		40,260	43,317	
000000-00-0	GAT - AIRLINE GROUND R/C 1L (CAD) 7/19		09/30/2021	VARIOUS		105,890	106,673	
000000-00-0	GLOBAL HOLDINGS INTERCO T/L 1L 3/21		05/10/2021	CRESTLINE		1,347,480	1,368,000	
000000-00-0	CARDENAS MARKETS T/L 1L 6/21		06/09/2021	CRESTLINE		2,547,339	2,599,325	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						65,303,153	66,357,135	
8399997. Total - Bonds - Part 3						2,601,606,060	2,367,511,455	15,993,195
8399998. Total - Bonds - Part 5						5,406,336	5,480,782	
8399999. Total - Bonds						2,607,012,396	2,372,992,237	15,993,195
000000-00-0	SAVAGE X SERIES A PREFERRED STOCK		12/31/2019	CRESTLINE	18,837.000	104,060	0.00	
000000-00-0	SAVAGE X SERIES B PREFERRED STOCK		01/20/2021	CRESTLINE	2,007.000	58,175	0.00	
000000-00-0	STUDIO MOVIE CAPITAL ACCOUNT PREFERRED S		04/15/2021	CRESTLINE	1,071,000.000	1,428,000	0.00	
000000-00-0	BAMBINO GROUP D4C DENTAL CLASS A PREFERR		07/16/2021	CRESTLINE	245,769.000	245,769	0.00	
000000-00-0	SAVAGE X SERIES C PREFERRED STOCK		11/30/2021	DIRECT	1,441.000	69,321	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,905,325	XXX	
36242H-87-2	GABELLI DVD & INC TR		07/29/2021	VARIOUS	1,200.000	29,962,000	0.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						29,962,000	XXX	
8999997. Total - Preferred Stocks - Part 3						31,867,325	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						31,867,325	XXX	
25271C-20-1	DIAMOND OFFSHORE DRI COMMON STK		04/27/2021	CONVERSION TAX FREE EXCHANGE	348,060.000	1,391,669		
G9460G-10-1	VALARIS LIMITED	D	05/03/2021	CONVERSION TAX FREE EXCHANGE	27,655.506	424,670		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,816,339	XXX	
000000-00-0	ACUANT ACQUISITION HOLDINGS CLASS A2		09/20/2018	CRESTLINE	142.840	142,840		
000000-00-0	STUDIO MOVIE CLASS A-1 COMMON STOCK		04/15/2021	CRESTLINE	2,142,000.000			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						142,840	XXX	
024071-83-9	American Balanced Fund Class R5		12/30/2021	American Funds - 401k	17,272.810	555,609		
256210-10-5	Dodge & Cox Income Fund		12/30/2021	Dodge & Cox - 401k	35,970.540	511,964		
779552-40-5	Equity Index 500 - I CL		12/30/2021	T. Rowe Price - 401k	6,592.030	723,884		
77957Y-40-3	T Rowe Price Mid-Cap - I CL		12/30/2021	T. Rowe Price - 401k	10,322.400	349,963		
77954M-30-3	T Rowe Price Capital Appreciation I CL		12/30/2021	T. Rowe Price - 401k	29,813.240	1,091,485		
741479-40-6	T Rowe Price Growth Stock - I CL		12/30/2021	T Rowe Price	2,282.530	241,414		
77958D-20-0	T Rowe Price Inflation Protected Bond - I CL		12/30/2021	T Rowe Price	1,000.890	13,387		
77956H-52-6	T Rowe Price International Stock - I CL		12/30/2021	T Rowe Price	33,687.810	705,079		
872797-30-3	T Rowe Price Retirement 2015 Fund- I CL		12/22/2021	Alger American Fund	15,889.370	222,422		
872797-84-0	T Rowe Price Retirement Balance I Fund- I CL		12/22/2021	T. Rowe Price - 401k	2,598.600	34,689		
872797-40-2	T Rowe Price Retirement I 2020 Fund- I CL		12/30/2021	T. Rowe Price - 401k	54,651.300	817,896		
872797-60-0	T Rowe Price Retirement I 2030 Fund - I CL		12/30/2021	T. Rowe Price - 401k	138,482.760	2,293,399		
872797-80-8	T Rowe Price Retirement I 2040 Fund - I CL		12/30/2021	T. Rowe Price - 401k	22,241.740	395,507		
872797-87-3	T Rowe Price Retirement I 2050 Fund - I CL		12/30/2021	T. Rowe Price - 401k	28,663.750	505,286		
77957T-40-4	T Rowe Price U.S. Treasury Intermediate Fund		12/30/2021	T. Rowe Price - 401k	9,124.210	54,994		
779578-30-1	T Rowe Price Value - I CL		12/30/2021	T Rowe Price	54,014.280	2,016,987		
45775L-30-9	T. Rowe Price Institutional Small-CAP STOCK Fund		12/30/2021	T. Rowe Price - 401k	19,706.300	651,066		
77957P-40-2	T. Rowe Price Short-Term Bond I-CL		12/30/2021	T. Rowe Price - 401k	26,811.130	129,563		
779549-10-4	T.Rowe Price GNMA		11/23/2021	T Rowe Price	4,758.560	43,780		
779573-10-4	T.Rowe Price Prime Reserve		08/25/2021	T. Rowe Price - 401k	1,289.010	1,289		
9499999. Subtotal - Common Stocks - Mutual Funds						11,359,664	XXX	
9799997. Total - Common Stocks - Part 3						13,318,843	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						13,318,843	XXX	
9899999. Total - Preferred and Common Stocks						45,186,168	XXX	
9999999 - Totals						2,652,198,564	XXX	15,993,195

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		12/01/2021	MBS PAYDOWN		4,771,815	4,771,815	4,894,093	4,827,978		(56,163)		(56,163)		4,771,815				44,697	02/20/2050
831628-CY-6	SBA PC FIX 100087		11/15/2021	VARIOUS		106,028	106,028	116,421	106,364		(336)		(336)		106,028				1,692	09/25/2036
83190A-EF-6	SMALL BUSINESS ADMINISTRATION BOND		12/01/2021	MBS PAYDOWN		30,218	30,218	31,986	30,289		(71)		(71)		30,218				677	08/01/2022
912828-3X-6	UNITED STATES TREAS		02/15/2021	MATURITY		500,000	500,000	497,656	499,901		99		99		500,000				6,660	02/15/2021
912828-4B-3	UNITED STATES TREAS		03/15/2021	MATURITY		170,000	170,000	169,788	169,985		15		15		170,000				2,019	03/15/2021
912828-4G-2	UNITED STATES TREAS		04/15/2021	MATURITY		850,000	850,000	843,293	849,330		670		670		850,000				10,094	04/15/2021
912828-N8-9	UNITED STATES TREAS		01/31/2021	VARIOUS		110,000	110,000	107,319	109,926		74		74		110,000				756	01/31/2021
0599999. Subtotal - Bonds - U.S. Governments						6,538,061	6,538,061	6,660,556	6,593,773		(55,712)		(55,712)		6,538,061				66,595	XXX
857524-AA-0	STATE TREAS REPUBLIC	D	04/21/2021	MATURITY		10,000,000	10,000,000	9,883,100	9,995,477		4,523		4,523		10,000,000				256,250	04/21/2021
1099999. Subtotal - Bonds - All Other Governments						10,000,000	10,000,000	9,883,100	9,995,477		4,523		4,523		10,000,000				256,250	XXX
57582P-WK-2	MASSACHUSETTS ST		12/01/2021	MATURITY		3,505,000	3,505,000	3,511,064	3,505,000						3,505,000				147,210	12/01/2021
677521-HM-1	OHIO STATE		08/01/2021	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				127,830	08/01/2021
97705L-A6-4	WISCONSIN ST		05/01/2021	CALL at 100.000		3,000,000	3,000,000	2,999,850	3,000,000						3,000,000				63,000	05/01/2024
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,505,000	9,505,000	9,510,914	9,505,000						9,505,000				338,040	XXX
005482-Y6-5	ADAMS & ARAPAHOE CNT		07/27/2021	CALL at 100.000		845,000	845,000	845,000	845,000						845,000				25,127	12/01/2021
03588E-4J-9	ANNE ARUNDEL CNTY MD		04/22/2021	CALL at 100.000		3,000,000	3,000,000	3,054,600	3,000,000						3,000,000				85,425	04/01/2022
150528-RT-6	CEDAR RAPIDS IOWA		06/23/2021	CALL at 100.000		805,000	805,000	816,334	805,660		(660)		(660)		805,000				14,454	06/01/2025
235308-QL-0	DALLAS TEX INDPT SCH		02/15/2021	MATURITY		5,000,000	5,000,000	5,062,500	5,000,934		(934)		(934)		5,000,000				115,000	02/15/2021
418420-EM-3	HASTINGS MICH AREA S		05/01/2021	SINKING FUND REDEMPTION		140,000	140,000	140,000	140,000						140,000				3,500	05/01/2023
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,790,000	9,790,000	9,918,434	9,791,594		(1,594)		(1,594)		9,790,000				243,506	XXX
13049G-AA-8	CALIFORNIA MUN FIN A		10/01/2021	VARIOUS		250,000	250,000	250,000	250,000						250,000				3,817	10/01/2035
155839-DM-2	CENTRAL WASH UNIV SY		07/22/2021	VARIOUS		1,135,000	1,135,000	1,135,000	1,135,000						1,135,000				34,844	05/01/2022
3136A6-UL-6	FNMA REMIC TRUST		01/01/2021	MBS PAYDOWN		2,085,781	2,085,781	2,133,906	2,121,507		(35,726)		(35,726)		2,085,781				5,214	03/25/2039
3137A3-AF-6	FHLMC REMIC SERIES		01/01/2021	MBS PAYDOWN		62,184	62,184	59,897	60,247		1,936		1,936		62,184				207	01/15/2039
3137A3-U6-4	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		1,787,067	1,787,067	1,630,420	1,768,049		19,018		19,018		1,787,067				34,893	12/15/2025
3137A3-WD-7	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		1,858,771	1,858,771	1,693,805	1,840,543		18,228		18,228		1,858,771				32,880	12/15/2025
3137A5-4H-4	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		1,748,215	1,748,215	1,594,222	1,730,763		17,452		17,452		1,748,215				29,810	01/15/2026
3137A5-HP-2	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		1,083,928	1,083,928	1,003,310	1,075,366		8,561		8,561		1,083,928				19,609	01/15/2026
3137A7-DZ-0	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		323,972	323,972	294,764	320,585		3,387		3,387		323,972				6,017	02/15/2026
3137A7-EV-8	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		2,636,237	2,636,237	2,360,697	2,610,066		26,171		26,171		2,636,237				48,961	02/15/2026
3137A7-RG-7	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		1,867,989	1,867,989	1,727,598	1,851,580		16,408		16,408		1,867,989				31,563	03/15/2026
3137AP-VQ-0	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		3,300,671	3,300,671	3,506,963	3,322,547		(21,876)		(21,876)		3,300,671				51,168	03/15/2026
3137FG-N6-8	FHLMC REMIC SERIES		05/01/2021	MBS PAYDOWN		10,477,000	10,477,000	10,861,702	10,841,560		(364,560)		(364,560)		10,477,000				117,185	09/15/2044
3137GA-JB-4	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		696,211	696,211	674,183	685,889		10,323		10,323		696,211				12,903	11/15/2039
31392R-VE-8	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		175,946	175,946	173,610	175,570		376		376		175,946				5,219	08/15/2022
31392T-YB-7	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		145,474	145,474	144,247	145,184		290		290		145,474				4,196	08/15/2022
31393N-QT-9	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		60,545	60,545	61,071	60,545						60,545				1,708	02/15/2023
31393V-F9-7	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		172,669	172,669	174,827	172,756		(87)		(87)		172,669				4,184	06/15/2023
31395G-2K-7	FHLMC REMIC SERIES		06/01/2021	MBS PAYDOWN		76,828	76,828	76,564	76,668		161		161		76,828				1,034	06/15/2021
31396V-6S-2	FNMA REMIC TRUST		12/01/2021	MBS PAYDOWN		7,398	7,398	7,189	7,380		17		17		7,398				176	06/25/2037
31397S-RW-6	FNMA REMIC TRUST		12/01/2021	MBS PAYDOWN		1,977,104	1,977,104	1,735,913	1,949,166		27,938		27,938		1,977,104				29,351	04/25/2026
31398M-PG-5	FNMA REMIC TRUST		12/01/2021	MBS PAYDOWN		832,215	832,215	792,392	827,259		4,956		4,956		832,215				17,439	03/25/2025
31398N-F7-4	FNMA REMIC TRUST		12/01/2021	MBS PAYDOWN		365,207	365,207	365,078	365,173		33		33		365,207				7,463	10/25/2025
31398P-W2-1	FNMA REMIC TRUST		12/01/2021	MBS PAYDOWN		413,917	413,917	432,705	415,570		(1,654)		(1,654)		413,917				11,399	05/25/2030
31398Q-5P-8	FHLMC REMIC SERIES		12/01/2021	MBS PAYDOWN		370,525	370,525	370,757	370,525						370,525				8,551	05/15/2030
365716-AP-4	GARFIELD CNTY OKLA E		09/01/2021	SINKING FUND REDEMPTION		290,000	290,000	290,000	290,000						290,000				17,400	09/01/2024
38377R-4T-9	GNMA REMIC TRUST		02/01/2021	MBS PAYDOWN		681,358	681,358	687,958	684,351		(2,994)		(2,994)		681,358				3,268	06/20/2029
38377V-CK-0	GNMA REMIC TRUST		10/01/2021	MBS PAYDOWN		4,989,161	4,989,161	4,817,659	4,866,200		122,962		122,962		4,989,161				86,116	08/20/2034
388502-AL-0	GRANVILLE CNTY N C P		01/26/2021	CALL at 100.000		495,000	495,000	495,000	495,000						495,000				9,171	09/01/2021
388502-AM-8	GRANVILLE CNTY N C P		01/26/2021	CALL at 100.000		495,000	495,000	495,000	495,000						495,000				9,371	09/01/2022
63607V-AA-4	NATIONAL FIN AUTH N		10/01/2021	SINKING FUND REDEMPTION		320,000	320,000	328,831	320,247		(247)		(247)		320,000				5,744	07/01/2035
63607V-AB-2	NATIONAL FIN AUTH N		10/01/2021	VARIOUS		70,000	70,000	70,000	70,000						70,000				1,257	10/01/2037
63968A-QK-4	NEBRASKA PUB PWR DIS		01/01/2021	MATURITY		500,000	500,000	500,000	500,000						500,000				10,450	01/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64469N-AB-5	NEW HAMPSHIRE ST FED		09/01/2021	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				41,340	09/01/2021
64972H-QY-1	NEW YORK N Y CITY TR		07/15/2021	MATURITY		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				81,060	07/15/2021
74443D-DU-2	PUBLIC FIN AUTH WIS		06/01/2021	SINKING FUND REDEMPTION		115,000	115,000	115,000	115,000						115,000				2,950	06/01/2028
74444K-AL-8	PUBLIC FIN AUTH WIS		05/28/2021	VARIOUS		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				41,484	02/01/2022
745260-K8-4	PUERTO RICO ELEC PWR		07/01/2021	VARIOUS		110,000	110,000	122,111	82,908		27,092		27,092		110,000					07/01/2021
783186-NF-2	RUTGERS ST UNIV N J		05/01/2021	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,630	05/01/2021
837545-GC-0	SOUTH DAKOTA CONSERV		08/01/2021	MATURITY		750,000	750,000	750,000	750,000						750,000				32,880	08/01/2021
914460-FS-4	UNIVERSITY MINN		08/01/2021	SINKING FUND REDEMPTION		190,000	190,000	190,000	190,000						190,000				8,465	08/01/2025
927781-VS-0	VIRGINIA COLLEGE BLD		02/17/2021	CONVERSION TAX FREE EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,292	09/01/2022
977100-AC-0	WISCONSIN ST GEN FD		05/01/2021	SINKING FUND REDEMPTION		95,000	95,000	102,543	95,107		(107)		(107)		95,000				2,708	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						53,761,373	53,761,373	52,974,922	53,883,311		(121,942)		(121,942)		53,761,373				994,377	XXX
00038A-AB-9	ABB TREASURY CENTER		06/15/2021	MATURITY		15,000,000	15,000,000	14,809,500	14,989,261		10,739		10,739		15,000,000				300,000	06/15/2021
001055-AL-6	AFLAC INC		05/10/2021	CALL at 106.794		3,203,821	3,000,000	2,968,860	2,991,199		1,236		1,236		2,992,436		7,565	7,565	247,623	06/15/2023
001192-AJ-2	AGL CAP CORP		06/15/2021	CALL at 100.000		10,000,000	10,000,000	9,848,300	9,987,390		8,119		8,119		9,995,508		4,492	4,492	262,500	09/15/2021
00164T-AD-0	AMC EAST CMNTYS LLC		07/15/2021	SINKING FUND REDEMPTION		19,380	19,380	25,727	19,433		(53)		(53)		19,380				854	01/15/2053
00214M-AA-1	ARL SECOND LLC 2014		07/15/2021	MBS PAYDOWN		5,532,732	5,532,732	5,422,077	5,423,863		108,869		108,869		5,532,732				87,490	06/15/2044
0258M0-EL-9	AMERICAN EXPRESS CR		12/02/2021	CONVERSION TAX FREE EXCHANGE		4,975,448	5,000,000	4,958,000	4,971,711		3,737		3,737		4,975,448				190,792	05/03/2027
02666Q-J7-9	AMER HONDA FIN CORP		09/20/2021	MATURITY		24,000,000	24,000,000	24,219,270	24,018,732		(18,732)		(18,732)		24,000,000				912,000	09/20/2021
037411-BE-4	APACHE CORP		08/13/2021	TEN		3,710,000	3,500,000	3,612,140	3,597,236		(6,755)		(6,755)		3,590,482		(90,482)	(90,482)	338,030	10/15/2028
04621W-AC-4	ASSURED GTY US HLDGS		09/27/2021	CALL at 111.303		3,665,208	3,293,000	3,509,976	3,420,137		(25,500)		(25,500)		3,394,637		(101,637)	(101,637)	576,191	07/01/2024
04621X-AF-5	ASSURANT INC		07/12/2021	CALL at 105.659		17,220,255	16,298,000	15,954,526	16,205,381		21,493		21,493		16,226,874		71,126	71,126	1,460,089	03/15/2023
048303-CE-9	ATLANTIC CITY ELEC C		04/01/2021	MATURITY		5,000,000	5,000,000	4,992,400	4,999,768		232		232		5,000,000				108,750	04/01/2021
05567Y-AA-7	BNSF RAILWAY CO 2005		10/01/2021	SINKING FUND REDEMPTION		488,857	488,857	477,414	488,791		66		66		488,857				12,188	04/01/2023
06048W-G8-7	BANK OF AMERICA CORP		01/25/2021	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				75,833	01/23/2035
06048W-VY-3	BANK OF AMERICA CORP		03/29/2021	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				200,000	03/28/2033
06406H-BY-4	BANK NEW YORK MTN BK		08/23/2021	CALL at 100.000		12,000,000	12,000,000	11,991,960	11,999,316		606		606		11,999,921		79	79	390,500	09/23/2021
066836-AA-5	BAPTIST HEALTH SOUTH		08/15/2021	MATURITY		5,000,000	5,000,000	5,081,950	5,006,062		(6,062)		(6,062)		5,000,000				229,500	08/15/2021
10112R-AS-3	BOSTON PPTYS LTD PAR		02/14/2021	CALL at 100.000		11,000,000	11,000,000	10,715,650	10,987,129		4,130		4,130		10,991,259		8,741	8,741	112,177	05/15/2021
10112R-AU-8	BOSTON PPTYS LTD PAR		10/15/2021	CALL at 104.284		8,342,752	8,000,000	8,378,920	8,078,340		(79,314)		(79,314)		7,999,026		974	974	714,056	02/01/2023
10373Q-AG-5	BP CAP MKTS AMER INC		03/11/2021	MATURITY		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				355,650	03/11/2021
12189L-AF-8	BURLINGTON NORTHN SA		06/15/2021	CALL at 100.000		3,000,000	3,000,000	2,992,590	2,999,399		387		387		2,999,786		214	214	77,625	09/15/2021
12326Q-AA-2	BUSINESS JET SEC LLC		12/15/2021	MBS PAYDOWN		1,488,231	1,488,231	1,532,685	1,497,678		(9,447)		(9,447)		1,488,231				40,796	07/15/2034
12327B-AA-4	BUSINESS JET SECURITIES LLC		12/15/2021	MBS PAYDOWN		786,173	786,173	792,069			(609)		(609)		786,173				7,560	04/15/2036
12327F-AA-5	BUSINESS JET SEC LLC		12/15/2021	MBS PAYDOWN		1,381,959	1,381,959	1,392,324	1,381,959						1,381,959				20,821	11/15/2035
12563L-AL-1	CLU FDG VI LLC		06/18/2021	MBS PAYDOWN		10,780,756	10,780,756	10,853,713	10,924,989		(144,233)		(144,233)		10,780,756				194,919	05/18/2044
12563L-AN-7	CLI FDG VI LLC		12/18/2021	MBS PAYDOWN		597,750	597,750	603,728			(259)		(259)		597,750				4,653	09/18/2045
126650-CZ-1	CVS HEALTH CORP		06/25/2021	OPPENHEIMER & CO., INC.		1,917,000	1,500,000	1,858,725			(621)		(621)		1,858,104		58,896	58,896	19,779	03/25/2048
12665U-AA-2	CVS PTC 2013		12/10/2021	VARIOUS		735,276	735,276	780,645	737,074		(1,798)		(1,798)		735,276				18,869	01/10/2036
12667F-4F-9	CWALT INC 2005-7CB		12/01/2021	MBS PAYDOWN		121,681	119,471	123,121	119,471						119,471		2,210	2,210	3,588	01/25/2035
141781-AY-0	CARGILL INC		05/14/2021	MATURITY		5,675,000	5,675,000	6,180,132	5,698,258		(23,258)		(23,258)		5,675,000				122,211	05/14/2021
14309U-AA-0	CARLYLE HLDGS FIN LL		11/22/2021	CALL at 103.939		23,957,944	23,050,000	22,855,136	23,004,528		18,983		18,983		23,023,510		26,490	26,490	2,076,531	02/01/2023
15361G-AW-5	CENTRAL HUDSON GAS&E		04/01/2021	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				145,250	04/01/2021
16162X-AH-0	CHASE MORTGAGE FIN T		12/01/2021	VARIOUS		18,806	17,941	17,743	11,258	6,638	45		6,683		17,941		865	865	25	11/25/2022
17307G-L2-2	CITIGROUP MTG LN TR		12/01/2021	MBS PAYDOWN		265,111	261,416	247,365	259,876		1,540		1,540		261,416		3,695	3,695	8,627	11/25/2035
189054-AS-8	CLOROX CO DEL		11/15/2021	MATURITY		5,000,000	5,000,000	4,954,850	4,995,331		4,669		4,669		5,000,000				190,000	11/15/2021
19260M-AA-4	COINSTAR FUNDING LLC		10/25/2021	MBS PAYDOWN		246,250	246,250	254,471	247,176		(926)		(926)		246,250				8,028	04/25/2047
22003B-AH-9	CORPORATE OFFICE PPT		04/12/2021	CALL at 112.752		13,530,182	12,000,000	12,497,760	12,173,063		(15,836)		(15,836)		12,157,226		(157,226)	(157,226)	1,944,932	02/15/2024
22966R-AB-2	CUBESMART L P		12/23/2021	CALL at 106.674		5,333,716	5,000,000	5,065,950	5,021,848		(7,514)		(7,514)		5,014,334		(14,334)	(14,334)	557,327	12/15/2023
23311R-AE-6	DCP MIDSTREAM LLC		06/30/2021	CALL at 100.000		30,737,000	30,737,000	32,394,708	30,843,354		(106,515)		(106,515)		30,736,840		160	160	1,095,006	09/30/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23355L-AA-4	DXC TECHNOLOGY CO		04/15/2021	CALL at 105.493		6,857,045	6,500,000	6,534,060	6,512,364		(12,364)		(12,364)		6,500,000				525,774	09/18/2022
23355L-AD-8	DXC TECHNOLOGY CO		09/20/2021	CALL at 118.533		23,712,527	20,005,000	20,146,096	20,094,411		(9,856)		(9,856)		20,084,555		(79,555)	(79,555)	4,591,775	04/15/2027
233851-AF-1	DAIMLER FINANCE NORT		09/15/2021	MATURITY		5,000,000	5,000,000	4,951,750	4,995,943		4,057		4,057		5,000,000				193,750	09/15/2021
233851-BE-3	DAIMLER FINANCE NORT		03/10/2021	MATURITY		950,000	950,000	959,833	952,568		(2,568)		(2,568)		950,000				13,656	03/10/2021
233851-CZ-5	DAIMLER FINANCE NORT		02/12/2021	MATURITY		1,000,000	1,000,000	1,006,970	1,001,224		(1,224)		(1,224)		1,000,000				11,500	02/12/2021
233851-DB-7	DAIMLER FINANCE NORT		02/22/2021	MATURITY		11,228,000	11,228,000	11,347,731	11,252,952		(24,952)		(24,952)		11,228,000				168,420	02/22/2021
249030-AC-1	DENTSPLY INTL INC NE		07/02/2021	CALL at 100.000		7,500,000	7,500,000	7,473,975	7,498,043		1,580		1,580		7,499,623		377	377	272,422	08/15/2021
25271C-AM-4	DIAMOND OFFSHORE DRI		04/27/2021	VARIOUS		1,380,317	10,000,000	952,100	1,109,788		270,529		270,529		1,380,317				(3,833)	11/01/2023
25470D-AE-9	DISCOVERY COMMUNICAT		03/21/2021	CALL at 100.960		3,028,813	3,000,000	2,981,310	2,998,957		509		509		2,999,466		534	534	63,813	06/15/2021
257375-AH-8	DOMINION ENERGY GAS		06/24/2021	CONVERSION TAX FREE EXCHANGE		1,673,118	1,666,000	1,684,393	1,674,103		(986)		(986)		1,673,118				32,043	12/15/2024
257559-AH-7	DOMTAR CORP		04/08/2021	CALL at 103.832		15,574,790	15,000,000	14,967,150	14,995,135		1,023		1,023		14,996,158		3,842	3,842	917,624	04/01/2022
25755T-AK-6	DOMNOS PIZZA MSTR		10/25/2021	MBS PAYDOWN		51,125	51,125	56,162	37,564		(67)		(67)		51,125				1,438	07/25/2048
260543-CJ-0	DOW CHEM CO		06/02/2021	CALL at 109.586		10,958,600	10,000,000	9,816,300	9,923,337		8,058		8,058		9,931,394		68,606	68,606	1,192,906	10/01/2024
268648-AN-2	E M C CORP MASS		10/29/2021	CALL at 104.463		18,803,340	18,000,000	17,713,340	17,916,428		27,831		27,831		17,944,260		55,740	55,740	1,356,840	06/01/2023
26875P-AG-6	EOG RES INC		02/01/2021	MATURITY		12,000,000	12,000,000	11,949,120	11,999,490		510		510		12,000,000				246,000	02/01/2021
26884L-AB-5	EQT CORP		02/01/2021	CALL at 103.411		6,455,928	6,243,000	6,389,878	6,252,106		(860)		(860)		6,251,246		(8,246)	(8,246)	277,179	11/15/2021
26969P-AA-6	EAGLE MATERIALS INC		07/17/2021	CALL at 102.402		1,740,832	1,700,000	1,681,793	1,686,606		1,159		1,159		1,687,765		12,235	12,235	114,357	08/01/2026
28932M-AA-3	ELM ROAD GENERATING		08/11/2021	SINKING FUND REDEMPTION		467,576	467,576	467,576	467,576						467,576				18,345	02/11/2030
29250R-AU-0	ENBRIDGE ENERGY PART		06/15/2021	CALL at 100.000		2,000,000	2,000,000	2,118,940	2,007,659		(7,659)		(7,659)		2,000,000				63,000	09/15/2021
29364D-AQ-3	ENTERGY ARK INC		02/15/2021	MATURITY		6,078,000	6,078,000	5,677,460	6,071,921		6,079		6,079		6,078,000				113,963	02/15/2021
29717P-AL-1	ESSEX PORTFOLIO L P		06/16/2021	CALL at 104.656		3,139,694	3,000,000	2,861,278	2,957,321		9,408		9,408		2,966,729		33,271	33,271	232,788	01/15/2023
30251B-AA-6	FMR CORP		11/15/2021	MATURITY		5,000,000	5,000,000	5,137,560	5,014,191		(14,191)		(14,191)		5,000,000				267,500	11/15/2021
3136B0-TE-6	FNMA REMIC TRUST		12/01/2021	MBS PAYDOWN		2,427,502	2,427,502	2,529,316	2,454,328		(26,826)		(26,826)		2,427,502				33,207	02/25/2048
3137FL-DC-5	FHLMC REMIC SERIES		02/01/2021	MBS PAYDOWN		2,675,836	2,675,836	2,787,050	2,782,426		(106,590)		(106,590)		2,675,836				10,069	07/15/2039
3137FL-RL-0	FHLMC REMIC SERIES		05/01/2021	MBS PAYDOWN		3,030,277	3,030,277	3,181,791	3,175,052		(144,775)		(144,775)		3,030,277				24,981	08/15/2039
3137FM-JM-5	FHLMC REMIC SERIES		05/01/2021	MBS PAYDOWN		11,408,848	11,408,848	12,006,030	11,979,366		(570,518)		(570,518)		11,408,848				109,448	10/15/2039
343412-AC-6	FLUOR CORP NEW		09/14/2021	TEN		6,957,840	6,564,000	6,629,377	6,593,577		(5,336)		(5,336)		6,588,240		(24,240)	(24,240)	566,783	12/15/2024
34354P-AC-9	FLOWSERVE CORP		10/09/2021	CALL at 102.892		6,173,520	6,000,000	5,995,500	5,998,961		463		463		5,999,423		577	577	397,520	09/15/2022
34354P-AD-7	FLOWSERVE CORP		10/09/2021	CALL at 107.205		5,092,238	4,750,000	4,750,000	4,750,000						4,750,000				513,238	11/15/2023
34540T-JV-5	FORD MOTOR CREDIT CO		08/20/2021	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				205,000	08/20/2025
34540T-KP-6	FORD MOTOR CREDIT CO		08/20/2021	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				430,000	02/20/2026
34540T-LB-6	FORD MOTOR CREDIT CO		09/20/2021	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				212,500	03/20/2026
346845-AG-5	FORT BENNING FAMILY		07/15/2021	SINKING FUND REDEMPTION		56,453	56,453	72,373	56,604		(151)		(151)		56,453				2,593	01/15/2051
35671D-AU-9	FREEPORT-MCMORAN INC		12/01/2021	CALL at 100.000		10,000,000	10,000,000	9,812,900	9,974,007		20,349		20,349		9,994,356		5,645	5,645	443,750	03/01/2022
361448-AL-7	GATX CORP		04/01/2021	CALL at 100.754		15,113,100	15,000,000	15,172,650	15,009,610		(9,951)		(9,951)		14,999,659		341	341	355,600	06/01/2021
362341-6V-6	GSR MTG TR 2006-1F		12/01/2021	MBS PAYDOWN		110,553	114,603	113,308	114,448		155		155		114,603		(4,050)	(4,050)	2,531	02/25/2036
362341-7N-3	GSR MTG TR 2006-1F		12/01/2021	MBS PAYDOWN		251,501	265,871	267,533	265,986		(114)		(114)		265,871		(14,370)	(14,370)	8,792	02/25/2036
369622-SM-8	GENERAL ELEC CAP COR		02/11/2021	MATURITY		10,000,000	10,000,000	10,797,500	10,011,872		(11,872)		(11,872)		10,000,000				265,000	02/11/2021
36962G-4Y-7	GENERAL ELEC CAP COR		01/07/2021	MATURITY		10,000,000	10,000,000	10,113,150	10,000,243		(243)		(243)		10,000,000				231,250	01/07/2021
36962G-5J-9	GENERAL ELEC CAP COR		10/17/2021	MATURITY		12,000,000	12,000,000	12,441,600	12,043,086		(43,086)		(43,086)		12,000,000				558,000	10/17/2021
37046A-AY-1	GENERAL MTRS FINL CO		06/21/2021	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				195,000	12/20/2027
375558-AQ-6	GILEAD SCIENCES INC		01/01/2021	CALL at 100.000		22,575,000	22,575,000	22,675,889	22,573,655						22,573,655		1,345	1,345	253,969	04/01/2021
37959P-AA-5	GLOBAL SC FINANCE SRL		12/17/2021	MBS PAYDOWN		2,145,665	2,145,665	2,179,952			(1,381)		(1,381)		2,145,665				14,622	10/17/2040
37959P-AG-2	GLOBAL SC FINANCE VII SRL		12/17/2021	MBS PAYDOWN		366,077	366,077	368,822			(59)		(59)		366,077				1,490	08/17/2041
38150A-CV-5	GOLDMAN SACHS GROUP		06/14/2021	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				175,000	06/12/2031
38150A-D5-1	GOLDMAN SACHS GROUP		02/01/2021	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				150,000	07/31/2029
39121J-AE-0	GREAT RIV ENERGY		07/01/2021	SINKING FUND REDEMPTION		326,749	326,749	391,824	327,936		(1,187)		(1,187)		326,749				20,435	07/01/2038
40414L-AJ-8	HCP INC		02/26/2021	CALL at 110.273		4,410,928	4,000,000	3,957,800	3,985,962		705		705		3,986,667		13,333	13,333	458,622	11/15/2023
40414L-AK-5	HCP INC		02/26/2021	VARIOUS		5,557,481	5,000,000	4,928,050	4,968,591		1,408		1,408		4,969,999		30,001	30,001	554,564	03/01/2024
42217K-BA-3	HEALTH CARE REIT INC		04/15/2021	CALL at 106.328		5,316,400	5,000,000	5,060,300	5,014,418		(2,035)		(2,035)		5,012,383		(12,383)	(12,383)	425,775	03/15/2023
423074-AM-5	HEINZ H J CO		09/12/2021	MATURITY		5,000,000	5,000,000	4,936,900	4,994,912		5,088		5,088		5,000,000				156,250	09/12/2021
428236-BQ-5	HEWLETT PACKARD CO		07/07/2021	CALL at 100.749		21,157,304	21,000,000	21,327,580	21,027,496		(20,096)		(20,096)		21,007,399		(7,399)	(7,399)	902,512	09/15/2021
428236-BV-4	HEWLETT PACKARD CO		07/07/2021	CALL at 101.765		5,088,272	5,000,000	5,278,350	5,031,245		(17,065)		(17,065)		5,014,180		(14,180)	(14,180)	222,606	12/09/2021
431116-AB-8	HIGHMARK INC		05/15/2021	MATURITY		8,000,000	8,000,000	8,087,695	8,004,263		(4,263)		(4,263)		8,000,000				190,000	05/15/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
443510-AF-9	HUBBELL INC		04/02/2021	CALL at 105.326		5,266,322	5,000,000	4,958,700	4,992,298		1,010		1,010		4,993,307		6,693	6,693	335,298	11/15/2022
45167R-AF-1	IDEX CORP		06/16/2021	CALL at 101.891		25,472,750	25,000,000	24,937,250	24,992,820		3,407		3,407		24,996,226		3,774	3,774	1,000,667	12/15/2021
45783N-AA-5	INSTAR LEASING III, LLC		12/15/2021	MBS PAYDOWN		255,252	255,252	258,488			(86)		(86)		255,252				2,564	02/15/2054
458140-AJ-9	INTEL CORP		10/01/2021	MATURITY		4,000,000	4,000,000	3,990,480	3,999,179		821		821		4,000,000				132,000	10/01/2021
460690-BH-2	INTERPUBLIC GROUP CO		03/27/2021	CALL at 103.445		7,835,959	7,575,000	7,574,621	7,574,987		3		3		7,574,990		10	10	422,559	03/15/2022
46619R-AA-4	JGWPT XXXV LLC		12/15/2021	MBS PAYDOWN		315,325	315,325	363,609	317,596		(2,272)		(2,272)		315,325				7,761	03/15/2058
46628Y-AS-9	JP MORGAN MTG TR		12/01/2021	MBS PAYDOWN		52,405	52,864	52,378	52,824		40		40		52,864		(459)	(459)	1,845	07/25/2036
46630W-AV-2	JP MORGAN MTG TR		12/01/2021	MBS PAYDOWN		26,010	26,029	25,720	25,974		55		55		26,029		(19)	(19)	1,170	06/25/2037
46630W-AX-8	JP MORGAN MTG TR		12/01/2021	MBS PAYDOWN		44,935	45,326	45,616	45,356		(30)		(30)		45,326		(390)	(390)	1,242	06/25/2037
47233J-AC-2	JEFFERIES GROUP LLC		07/21/2021	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				212,500	07/21/2031
48203R-AJ-3	JUNIPER NETWORKS INC		01/09/2021	CALL at 115.754		4,630,160	4,000,000	4,067,280	4,042,286		(206)		(206)		4,042,080		(42,080)	(42,080)	641,760	06/15/2025
526602-AE-7	LEONARD WOOD FAMILY		07/15/2021	SINKING FUND REDEMPTION		127,139	127,139	141,341	127,341		(202)		(202)		127,139				5,671	07/15/2040
529043-AC-5	LEXINGTON REALTY TRU		09/16/2021	CALL at 106.459		11,198,375	10,519,000	10,567,286	10,537,049		(5,603)		(5,603)		10,531,446		(12,446)	(12,446)	1,015,910	06/15/2023
54143M-AA-4	LOGISTICS 1 MI TN VA SR		01/01/2021	DIRECT		1,970,604	1,970,604	1,970,604	1,970,604						1,970,604				5,964	10/10/2042
548661-CT-2	LOWES COS INC		04/15/2021	MATURITY		15,000,000	15,000,000	14,994,000	14,999,787		213		213		15,000,000				281,250	04/15/2021
548661-CV-7	LOWES COS INC		11/15/2021	MATURITY		10,000,000	10,000,000	10,060,400	10,004,831		(4,831)		(4,831)		10,000,000				380,000	11/15/2021
55448Q-AQ-9	MACK-CALI RLTY L P		06/06/2021	CALL at 102.478		16,645,471	16,243,000	16,356,224	16,251,645		(5,429)		(5,429)		16,246,215		(3,215)	(3,215)	871,488	04/18/2022
55448Q-AS-5	MACK-CALI RLTY L P		06/06/2021	CALL at 104.526		6,271,568	6,000,000	5,311,560	5,801,427		34,431		34,431		5,835,858		164,142	164,142	377,093	05/15/2023
565849-AK-2	MARATHON OIL CORP		04/29/2021	CALL at 103.730		5,186,477	5,000,000	4,348,750	4,804,216		33,588		33,588		4,837,804		162,196	162,196	255,699	11/01/2022
565849-AL-0	MARATHON OIL CORP		09/03/2021	CALL at 110.921		36,049,365	32,500,000	30,196,595	31,277,534		165,990		165,990		31,443,524		1,056,476	1,056,476	4,494,754	06/01/2025
56585A-AD-4	MARATHON PETE CORP		03/01/2021	MATURITY		8,000,000	8,000,000	8,421,280	8,009,037		(9,037)		(9,037)		8,000,000				205,000	03/01/2021
57772K-AB-7	MAXIM INTEGRATED PRO		11/04/2021	CALL at 103.823		3,239,281	3,120,000	2,878,450	3,053,512		24,631		24,631		3,078,143		41,857	41,857	238,914	03/15/2023
579780-AH-0	MCCORMICK & CO INC		07/15/2021	MATURITY		5,000,000	5,000,000	4,982,300	4,998,865		1,135		1,135		5,000,000				195,000	07/15/2021
58933Y-AA-3	MERCK & CO INC		01/15/2021	MATURITY		10,000,000	10,000,000	9,969,800	9,999,863		137		137		10,000,000				193,750	01/15/2021
59156R-BF-4	METLIFE INC		07/23/2021	CALL at 103.376		8,270,080	8,000,000	8,170,400	8,036,827		(10,364)		(10,364)		8,026,463		(26,463)	(26,463)	417,739	12/15/2022
61945C-AA-1	MOSAIC CO NEW		08/15/2021	CALL at 100.000		1,000,000	1,000,000	990,880	999,066		664		664		999,730		270	270	28,125	11/15/2021
626717-AD-4	MURPHY OIL CORP		04/04/2021	CALL at 104.133		10,413,289	10,000,000	10,000,000	10,000,000						10,000,000				549,956	06/01/2022
629568-AX-4	NABORS INDS INC		09/15/2021	MATURITY		1,794,000	1,794,000	1,398,782	1,548,358		245,642		245,642		1,794,000				82,973	09/15/2021
636180-BK-6	NATIONAL FUEL GAS CO		03/11/2021	CALL at 103.143		8,251,440	8,000,000	8,139,680	8,011,731		(3,476)		(3,476)		8,008,255		(8,255)	(8,255)	360,329	12/01/2021
637071-AJ-0	NATIONAL OILWELL VAR		04/09/2021	CALL at 103.718		5,966,897	5,753,000	5,672,635	5,735,429		2,442		2,442		5,737,871		15,129	15,129	267,080	12/01/2022
637432-MQ-5	NATIONAL RURAL UTILS		11/15/2021	CALL at 100.000		2,120,000	2,120,000	2,135,730	2,121,669		(1,669)		(1,669)		2,120,000				80,825	02/15/2022
638612-AK-7	NATIONWIDE FINL SVCS		03/25/2021	MATURITY		6,132,000	6,132,000	6,139,518	6,141,852		(9,852)		(9,852)		6,132,000				164,798	03/25/2021
651639-AN-6	NEWMONT MINING CORP		12/15/2021	CALL at 100.000		35,500,000	35,500,000	33,887,225	35,228,124		214,401		214,401		35,442,525		57,475	57,475	1,553,125	03/15/2022
65339K-AG-5	NEXTERA ENERGY CAP H		12/22/2021	CALL at 104.256		12,886,042	12,360,000	11,865,353	12,217,389		54,917		54,917		12,272,306		87,694	87,694	982,804	06/15/2023
654894-AF-1	NOBLE AFFILIATES INC		01/04/2021	CONVERSION TAX FREE EXCHANGE		2,650,134	2,124,000	2,748,350	2,650,762		(628)		(628)		2,650,134				43,896	04/01/2027
655044-AH-8	NOBLE ENERGY INC		01/04/2021	CONVERSION TAX FREE EXCHANGE		9,689,883	10,000,000	9,349,600	9,689,270		613		613		9,689,883				53,083	11/15/2024
655664-AP-5	NORDSTROM INC		07/21/2021	CALL at 100.000		2,500,000	2,500,000	2,495,700	2,499,597		283		283		2,499,880		120	120	76,667	10/15/2021
665859-AM-6	NORTHERN TR CORP		08/23/2021	MATURITY		1,000,000	1,000,000	995,630	999,672		328		328		1,000,000				33,750	08/23/2021
666807-BE-1	NORTHROP GRUMMAN COR		03/15/2021	MATURITY		22,000,000	22,000,000	20,691,230	21,967,861		32,139		32,139		22,000,000				385,000	03/15/2021
674599-CE-3	OCCIDENTAL PETE CORP		07/13/2021	TEN		7,672,840	7,504,000	7,034,750	7,385,603		29,214		29,214		7,414,816		89,184	89,184	354,564	02/15/2023
674599-CG-8	OCCIDENTAL PETE CORP		07/13/2021	TEN		2,575,000	2,500,000	2,475,100	2,487,754		1,380		1,380		2,489,134		10,866	10,866	126,042	06/15/2025
674599-DA-0	OCCIDENTAL PETE CORP		07/13/2021	TEN		11,220,000	11,000,000	9,646,560	10,369,075		88,707		88,707		10,457,782		542,218	542,218	599,500	07/15/2024
682680-AQ-6	ONEOK INC NEW		11/01/2021	CALL at 100.000		13,893,000	13,893,000	13,833,246	13,883,713		7,113		7,113		13,890,826		2,174	2,174	738,066	02/01/2022
69362B-AY-8	PSEG PWR LLC		06/15/2021	CALL at 100.000		21,842,000	21,842,000	22,395,467	21,873,349		(32,708)		(32,708)		21,840,641		1,359	1,359	679,832	09/15/2021
69362B-BA-9	PSEG PWR LLC		10/08/2021	CALL at 107.842		11,646,931	10,800,000	11,114,034	10,904,955		(29,562)		(29,562)		10,875,392		(75,392)	(75,392)	1,263,601	11/15/2023
695156-AQ-2	PACKAGING CORP AMER		10/08/2021	CALL at 108.010		4,952,259	4,585,000	4,822,732	4,664,520		(22,808)		(22,808)		4,641,712		(56,712)	(56,712)	560,402	11/01/2023
718546-AC-8	PHILLIPS 66		12/16/2021	CALL at 101.132		16,485,553	16,301,000	16,446,591	16,322,577		(16,460)		(16,460)		16,306,117		(5,117)	(5,117)	1,031,526	04/01/2022
737415-AL-3	POST APT HOMES L P		09/07/2021	CALL at 103.708		7,778,086	7,500,000	7,474,410	7,493,277		2,345		2,345		7,495,622		4,378	4,378	472,149	12/01/2022
74164M-AA-6	PRIMERICA INC		12/20/2021	CALL at 102.318		3,069,525	3,000,000	2,995,290	2,999,122		546		546		2,999,668		332	332	273,379	07/15/2022
74348Y-R6-0	PROSPECT CAP CORP		08/11/2021	CALL at 100.000		4,000,000	4,000,000	4,000,000	3,999,997						3,999,997		3	3	214,444	07/15/2029
74348Y-V8-1	PROSPECT CAP CORP		07/21/2021	CALL at 100.000		5,000,000	5,000,000	4,998,750	4,998,905		96		96		4,999,001		999	999	170,000	09/15/2026
75513E-BW-0	RAYTHEON TECHNOLOGIE		08/26/2021	CALL at 102.374		22,097,460	21,585,000	20,897,676	20,918,795		216,768		216,768		21,135,563		449,437	449,437	888,699	12/15/2022
755763-AA-7	READYCAP HLDGS LLC		10/22/2021	CALL at 100.231		8,018,480	8,000,000	8,318,960	8,094,039		(87,053)		(87,053)		8,006,987		(6,987)	(6,987)	748,480	02/15/2022
756109-AP-9	REALTY INCOME CORP		12/31/2021	CALL at 106.007		5,300,331	5,000,000	5,173,300	5,048,528		(20,102)		(20,102)		5,028,427		(28,427)	(28,427)	629,706	08/01/2023
759351-AJ-8	REINSURANCE GROUP AM		06/01/2021	MATURITY		7,000,000	7,000,000	6,961,290	6,997,979		2,021		2,021		7,000,000				175,000	06/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81721M-AG-4	SENIOR HSG PPTYS TR		06/15/2021	CALL at 100.000		5,000,000	5,000,000	4,910,950	4,988,647		5,315		5,315		4,993,962		6,038	6,038	168,750	12/15/2021
832696-AB-4	SMUCKER J M CO		10/15/2021	MATURITY		6,175,000	6,175,000	6,516,725	6,207,999		(32,999)		(32,999)		6,175,000				216,125	10/15/2021
83546D-AJ-7	SONIC CAP LLC 2020-1		12/20/2021	MBS PAYDOWN		25,000	25,000	27,367			(17)		(17)		25,000				361	01/20/2050
83546D-AN-8	SONIC CAPITAL LLC		12/20/2021	MBS PAYDOWN		12,500	12,500	12,580							12,500				53	08/20/2051
83546D-AQ-1	SONIC CAPITAL LLC		12/20/2021	MBS PAYDOWN		5,000	5,000	5,000							5,000				26	08/20/2051
835495-AK-8	SONOCO PRODS CO		08/01/2021	CALL at 100.000		4,500,000	4,500,000	4,479,435	4,497,929		1,444		1,444		4,499,373		627	627	147,656	11/01/2021
857477-AG-8	STATE STR CORP		03/07/2021	MATURITY		35,070,000	35,070,000	34,883,523	35,065,820		4,180		4,180		35,070,000				767,156	03/07/2021
87233Q-AA-6	TC PIPELINES LP		03/15/2021	CALL at 100.000		27,696,000	27,696,000	28,738,724	27,723,814		(27,814)		(27,814)		27,696,000				325,543	06/15/2021
87236Y-AD-0	TD AMERITRADE HLDG C		09/22/2021	CONVERSION TAX FREE EXCHANGE		10,040,243	10,000,000	10,100,800	10,048,460		(8,218)		(8,218)		10,040,243				363,438	04/01/2025
872480-AF-5	TIF FUNDING II LLC		12/20/2021	MBS PAYDOWN		131,427	131,427	132,741			(61)		(61)		131,427				1,567	02/20/2046
87305Q-CC-3	TTX CO		05/01/2021	MATURITY		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				286,000	05/01/2021
875127-AZ-5	TAMPA ELEC CO		05/15/2021	MATURITY		17,000,000	17,000,000	18,626,900	17,070,947		(70,947)		(70,947)		17,000,000				459,000	05/15/2021
875484-AH-0	TANGER PPTYS LTD PAR		09/09/2021	CALL at 109.750		11,200,028	10,205,000	10,132,851	10,172,051		5,451		5,451		10,177,502		27,498	27,498	1,290,548	12/01/2024
88315L-AC-2	TEXTAINER MARINE VII		04/20/2021	MBS PAYDOWN		2,331,333	2,331,333	2,365,126	2,363,377		(32,044)		(32,044)		2,331,333				30,419	04/20/2044
88315L-AE-8	TEXTAINER MARINE VII		12/20/2021	MBS PAYDOWN		390,450	390,450	397,527			(342)		(342)		390,450				4,407	08/20/2045
88315L-AS-7	TEXTAINER MARINE		12/20/2021	MBS PAYDOWN		160,000	160,000	159,972			190		190		160,000				725	08/20/2046
88642R-AA-7	TIDEWATER INC NEW		11/16/2021	CALL at 105.191		1,752,148	1,665,677	1,618,967	1,572,195		815		815		1,573,010		92,667	92,667	225,277	08/01/2022
88732J-BA-5	TIME WARNER CABLE IN		07/02/2021	CALL at 100.000		3,000,000	3,000,000	2,973,270	2,997,856		1,615		1,615		2,999,470		530	530	100,333	09/01/2021
89233P-4S-2	TOYOTA MTR CRD CORP		01/11/2021	MATURITY		15,000,000	15,000,000	14,977,050	14,999,923		77		77		15,000,000				318,750	01/11/2021
89233P-5F-9	TOYOTA MTR CRD CORP		09/15/2021	MATURITY		15,750,000	15,750,000	15,908,235	15,763,495		(13,495)		(13,495)		15,750,000				535,500	09/15/2021
89656F-AC-0	TRINITY RAIL LEASE		06/15/2021	MBS PAYDOWN		3,765,085	3,765,085	3,748,024	3,749,444		15,641		15,641		3,765,085				73,226	07/15/2043
89656G-AA-2	TRINITY RAIL LEASING LP		12/19/2021	MBS PAYDOWN		130,330	130,330	131,447			(16)		(16)		130,330				1,015	07/19/2051
89683L-AA-8	TRP 2021-2 LLC		12/19/2021	MBS PAYDOWN		324,462	324,462	326,469			(29)		(29)		324,462				2,045	06/19/2051
89690E-AG-2	TRIP RAIL MASTER FDG		06/15/2021	MBS PAYDOWN		10,275,414	10,250,000	10,299,945	10,298,268		(623)		(623)		10,297,645		(22,231)	(22,231)	191,470	08/15/2047
908906-AC-4	UNIONBANCAL CORP		11/16/2021	CALL at 101.834		3,864,600	3,795,000	3,961,714	3,824,631		(17,567)		(17,567)		3,807,064		(12,064)	(12,064)	190,619	06/18/2022
91324P-BP-6	UNITEDHEALTH GROUP I		02/15/2021	MATURITY		5,000,000	5,000,000	4,990,950	4,999,863		137		137		5,000,000				117,500	02/15/2021
92553P-AR-3	VIACOM INC NEW		03/29/2021	CALL at 105.663		8,453,040	8,000,000	7,587,730	7,865,849		14,209		14,209		7,880,058		119,942	119,942	593,151	03/15/2023
939653-AM-3	WASHINGTON REAL ESTA		08/26/2021	CALL at 103.963		5,821,928	5,600,000	5,395,656	5,551,928		17,111		17,111		5,569,039		30,961	30,961	413,020	10/15/2022
98419M-AB-6	XYLEM INC		10/01/2021	MATURITY		6,000,000	6,000,000	5,996,100	5,999,639		361		361		6,000,000				292,500	10/01/2021
064149-C8-8	BANK N S HALIFAX	A	01/13/2021	MATURITY		27,340,000	27,340,000	27,650,861	27,341,344		(1,344)		(1,344)		27,340,000				598,063	01/13/2021
292505-AJ-3	ENCANA CORP	A	08/16/2021	CALL at 100.000		11,500,000	11,500,000	11,334,180	11,482,408		12,561		12,561		11,494,969		5,031	5,031	337,621	11/15/2021
448055-AJ-2	HUSKY ENERGY INC	A	10/20/2021	CALL at 101.768		3,053,048	3,000,000	2,990,550	2,998,584		873		873		2,999,457		543	543	173,194	04/15/2022
67077M-AC-2	NUTRIEN LTD	A	12/16/2021	CALL at 105.541		5,277,050	5,000,000	4,922,300	4,971,941		8,039		8,039		4,979,980		20,020	20,020	504,116	03/15/2024
67077M-AL-2	NUTRIEN LTD	A	12/16/2021	CALL at 106.384		21,085,309	19,820,000	18,707,050	19,275,251		116,090		116,090		19,391,341		428,659	428,659	2,103,323	03/15/2025
78014R-AX-8	ROYAL BK OF CDA BD C	A	07/15/2021	CALL at 100.000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				210,000	07/15/2031
90352W-AB-0	USQ RAIL I LLC	A	02/25/2021	MBS PAYDOWN		5,892,124	5,500,000	5,568,750	5,564,902		(302)		(302)		5,564,600		327,524	327,524	42,268	04/25/2048
90352W-AD-6	USQ RAIL I LLC	A	12/28/2021	MBS PAYDOWN		427,319	427,319	430,185			(75)		(75)		427,319				4,065	02/28/2051
90354P-AA-5	USQ RAIL II / USQ CANADA	A	12/28/2021	MBS PAYDOWN		206,555	206,555	207,993			(25)		(25)		206,555				1,496	06/28/2051
98417E-AK-6	XSTRATA FIN CDA LTD	A	11/15/2021	MATURITY		8,652,000	8,652,000	9,124,486	8,702,380		(50,380)		(50,380)		8,652,000				428,274	11/15/2021
00203Q-AB-3	AP MOLLER MAERSK AS	D	12/06/2021	CALL at 107.463		10,746,317	10,000,000	10,003,200	10,001,341		(318)		(318)		10,001,023		(1,023)	(1,023)	1,198,400	09/22/2024
05252A-BK-6	AUSTRALIA & NEW ZEAL	D	01/12/2021	MATURITY		17,000,000	17,000,000	17,026,890	17,000,107		(107)		(107)		17,000,000				414,375	01/12/2021
05541V-AE-6	BG ENERGY CAPITAL PL	D	10/15/2021	MATURITY		7,000,000	7,000,000	7,128,550	7,011,983		(11,983)		(11,983)		7,000,000				280,000	10/15/2021
05567L-T3-1	BNP PARIBAS / BNP PA	D	01/15/2021	MATURITY		15,000,000	15,000,000	15,148,500	15,000,740		(740)		(740)		15,000,000				375,000	01/15/2021
06747P-2M-0	BARCLAYS BANK PLC	D	01/28/2021	CALL at 100.000		5,000,000	5,000,000	4,999,500	4,999,533		3		3		4,999,535		465	465	75,000	01/28/2032
12807C-AA-1	CAL FDG IV LTD	D	12/25/2021	MBS PAYDOWN		495,833	495,833	504,790			(421)		(421)		495,833				5,045	09/25/2045
22533A-BX-4	CREDIT AGRICOLE CORP	D	02/08/2021	CALL at 100.000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				68,750	08/07/2032
252391-AB-3	DEXUS DIVERSIFIED TR	D	03/15/2021	MATURITY		15,000,000	15,000,000	14,946,750	14,998,590		1,410		1,410		15,000,000				420,000	03/15/2021
26824K-AA-2	EADS FINANCE BV	D	06/11/2021	CALL at 104.347		7,064,292	6,770,000	6,203,960	6,616,928		28,649		28,649		6,645,577		124,423	124,423	413,105	04/17/2023
36166V-AE-5	GCI FUNDING I LLC	C	12/18/2021	MBS PAYDOWN		279,444	279,444	281,748			(76)		(76)		279,444				2,014	06/18/2046
37952U-AD-5	GLOBAL SC FIN II SRL	D	03/17/2021	MBS PAYDOWN		7,179,208	7,179,208	7,047,237	7,180,542		(1,334)		(1,334)		7,179,208				55,923	07/17/2029
404280-AK-5	HSBC HLDGS PLC	D	04/05/2021	MATURITY		10,000,000	10,000,000	10,368,200	10,011,993		(11,993)		(11,993)		10,000,000				255,000	04/05/2021
478375-AE-8	JOHNSON CONTROLS INT	D	03/01/2021	MATURITY		8,775,000	8,775,000	8,637,780	8,772,230		2,770		2,770		8,775,000				186,469	03/01/2021
65557C-AD-5	NORDEA BK AB MTN 144	D	01/14/2021	MATURITY		7,000,000	7,000,000	6,966,610	6,999,850		151		151		7,000,000				170,625	01/14/2021
68620Y-AA-0	ORIGIN ENERGY FINANC	D	10/14/2021	MATURITY		2,150,000	2,150,000	2,282,870	2,165,267		(15,267)		(15,267)		2,150,000				117,175	10/14/2021
71654Q-AX-0	PETROLEOS MEXICANOS	D	01/21/2021	MATURITY		10,000,000	10,000,000	9,901,100	9,999,319		681		681		10,000,000				275,000	01/21/2021
767201-AS-5	RIO TINTO FIN USA LT	D	12/03/2021	CALL at 109.327		12,025,956	11,000,000	10,662,930	10,826,362		33,371		33,371		10,859,733		140,267	140,267	1,424,706	06/15/2025
806854-AB-1	SCHLUMBERGER INVT SA	D	06/28/2021	CALL at 100.000		5,000,000	5,000,000	5,021,500	5,001,216		(1,216)		(1,216)		5,000,000				130,167	09/14/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87124V-AA-7	SYDNEY AIRPORT FINAN	D	02/22/2021	MATURITY		3,000,000	3,000,000	3,121,800	3,002,619		(2,619)		(2,619)		3,000,000				76,875	02/22/2021
87854X-AD-3	TECHNIPFMC PLC	D	03/18/2021	CALL at 104.702		15,705,251	15,000,000	14,230,500	14,672,081		38,481		38,481		14,710,563		289,437	289,437	945,313	10/01/2022
87938W-AR-4	TELEFONICA EMISIONES	D	08/02/2021	CALL at 106.801		3,204,030	3,000,000	3,043,410	3,012,772		(3,106)		(3,106)		3,009,666		(9,666)	(9,666)	308,759	04/27/2023
87969N-AC-9	TELSTRA CORP LTD	D	10/12/2021	MATURITY		20,000,000	20,000,000	20,016,000	20,001,452		(1,452)		(1,452)		20,000,000				960,000	10/12/2021
88165F-AF-9	TEVA PHARMACEUTICAL	D	11/10/2021	MATURITY		15,000,000	15,000,000	14,793,200	14,979,028		20,972		20,972		15,000,000				547,500	11/10/2021
88166J-AA-1	TEVA PHARMACEUTICAL	D	11/10/2021	MATURITY		14,000,000	14,000,000	14,477,040	14,048,277		(48,277)		(48,277)		14,000,000				511,000	11/10/2021
88315L-AG-3	TEXTAINER MARINE VII	D	12/20/2021	MBS PAYDOWN		484,561	484,561	491,527			(189)		(189)		484,561				2,969	09/20/2045
91889D-AB-2	VALARIS PLC	D	05/03/2021	VARIOUS		99,663	2,000,000	85,000	85,000		14,663		14,663		99,663				8,000	10/01/2024
947075-AP-2	WEATHERFORD INTL LTD	D	10/25/2021	VARIOUS		1,485,415	1,400,000	4,752,068	1,044,982		52,663		52,663		1,097,645		302,355	302,355	224,548	12/01/2024
980236-AL-7	WOODSIDE FIN LTD	D	02/10/2021	CALL at 100.000		4,500,000	4,500,000	4,496,445	4,499,843		47		47		4,499,891		109	109	51,750	05/10/2021
980888-AF-8	WOOLWORTHS GROUP LTD	D	04/12/2021	MATURITY		10,000,000	10,000,000	9,973,800	9,999,096		904		904		10,000,000				227,500	04/12/2021
G9420R-AB-2	VALARIS PLC	D	05/03/2021	CONVERSION TAX FREE EXCHANGE		326,484	4,668,000	268,410	268,410		58,074		58,074		326,484				118,843	01/15/2024
056018-AA-8	BSP SOF II STRUCTURED NT		06/14/2021	VARIOUS		2,197,353	2,197,353	2,197,353	2,197,353						2,197,353				386,080	01/31/2028
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		11/05/2021	VARIOUS		9,251,573	9,251,573	9,251,573	9,251,573						9,251,573				230,777	04/01/2029
610348-AA-8	MONROE CAPITAL PRIVATE CREDIT FEEDER IVA		05/25/2021	VARIOUS		3,548,576	3,548,576	3,548,576	3,548,576						3,548,576				25,280	12/11/2027
610348-AB-6	MONROE CAPITAL PRIVATE CREDIT FEEDER IVB		05/25/2021	VARIOUS		709,715	709,715	709,715	709,715						709,715				6,919	12/11/2027
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		12/21/2021	DIRECT		684,916	684,916	684,916	684,916						684,916				48,265	06/10/2034
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER		11/26/2021	VARIOUS		5,828,847	5,828,847	5,828,847	5,828,847						5,828,847				164,576	10/09/2030
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		12/31/2021	VARIOUS		452,349	452,349	452,349	452,349						452,349				32,762	12/31/2031
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE II		12/31/2021	VARIOUS		5,792,411	5,792,411	5,792,411	4,942,972						5,792,411				257,377	11/19/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,669,179,752	1,650,743,237	1,637,533,189	1,622,740,375	6,638	60,309		66,947		1,632,756,361		4,186,188	4,186,188	79,678,983	XXX
00213N-AF-9	APX GROUP T/L B 1L 2/20		03/19/2021	CRESTLINE		3,491,119	3,473,750	3,100,322	3,137,819		14,174		14,174		3,151,993		339,126	339,126	16,390	12/31/2025
00454@-AA-7	LOOKING GLASS I HOLDINGS T/L 1L (LAST OU		11/29/2021	VARIOUS		2,505,801	2,505,801	2,454,119	2,473,781		32,020		32,020		2,505,801				206,124	09/20/2024
000000-00-0	LOOKING GLASS I HOLDINGS DD T/L 1L (LAST		11/29/2021	VARIOUS		593,032	593,032	585,550	587,684		5,348		5,348		593,032				63,474	09/20/2024
000000-00-0	KEMBERTON HEALTHCARE R/C 1L 10/18		10/18/2021	SINKING FUND REDEMPTION		143,603	143,603	143,603	143,603						143,603				3,082	10/02/2023
000000-00-0	PRACTICEHWY.COM T/L 1L 9/18		12/31/2021	SINKING FUND REDEMPTION		15,535	15,535	15,233	15,370		165		165		15,535				859	09/27/2023
000000-00-0	SDG MGMT COMPANY DD T/L 1L 12/18		12/28/2021	SINKING FUND REDEMPTION															3,479	12/07/2023
000000-00-0	TECHSTYLE T/L 1L 12/18		12/31/2021	SINKING FUND REDEMPTION		214,850	214,850	210,553	212,277		2,573		2,573		214,850				13,562	12/29/2023
000000-00-0	AMERICAN PHYSICIAN R/C 1/19		12/31/2021	SINKING FUND REDEMPTION															3	02/21/2022
000000-00-0	AMERICAN PHYSICIAN T/L A 1L 1/19		12/31/2021	VARIOUS		2,386,636	2,445,112	2,408,484	2,433,260		6,184		6,184		2,439,444				96,119	02/21/2022
000000-00-0	AMERICAN PHYSICIAN DD T/L B 1L 1/19		12/31/2021	VARIOUS		19,930	19,930	19,630	19,837		94		94		19,930				1,047	02/21/2022
000000-00-0	PURCHASING POWER T/L 1L 2/19		12/31/2021	SINKING FUND REDEMPTION		204,946	204,946	201,871	203,040		1,906		1,906		204,946				10,736	02/06/2024
000000-00-0	NATIONWIDE ENERGY DD T/L 1L 3/19		12/31/2021	SINKING FUND REDEMPTION															2,605	03/07/2024
000000-00-0	STUDIO MOVIE DD T/L 1L 3/19		04/15/2021	VARIOUS		1,452,043	2,482,092	2,482,092	2,482,092						2,482,092		(1,030,049)	(1,030,049)	(17,589)	12/15/2023
000000-00-0	PCF DD T/L 1L 4/19		01/01/2021	VARIOUS		1,319,386	1,326,400	1,309,992	1,319,401		(15)		(15)		1,319,386				1,603	04/04/2022
000000-00-0	MEDUSIND SOLUTIONS T/L 1L 4/19		12/31/2021	SINKING FUND REDEMPTION		67,921	67,921	66,610	67,065		856		856		67,921				4,210	04/08/2024
000000-00-0	NTIVA DD T/L B 1L 10/16		12/31/2021	SINKING FUND REDEMPTION		25,374	25,374	25,002	25,251		123		123		25,374				1,665	12/30/2022
000000-00-0	GAT - AIRLINE GROUND T/L 1L 7/19		12/31/2021	VARIOUS		1,214,382	1,230,171	1,204,307	1,211,586		2,796		2,796		1,214,382				14,891	07/18/2024
000000-00-0	GAT - AIRLINE GROUND R/C 1L 7/19		01/01/2021	FREE DELIVER OF SECURITIES		157,687	157,687	157,687	157,687						157,687				1,504	07/18/2024
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L 7/19		09/30/2021	VARIOUS		66,944	74,311	62,971	65,659		1,285		1,285		66,944				885	07/18/2024
000000-00-0	URGENT CARES OF AMERICA HOLDINGS I T/L		09/30/2021	SINKING FUND REDEMPTION		2,646	2,646	2,601	2,614		32		32		2,646				263	07/31/2024
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 8/1		12/31/2021	SINKING FUND REDEMPTION		4,823	4,823	4,732	4,762		61		61		4,823				340	10/02/2023
000000-00-0	CRUNCH HOLDINGS T/L 1L 6/19		12/31/2021	SINKING FUND REDEMPTION		22,831	22,831	22,719	22,745		86		86		22,831				1,133	06/27/2025

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
000000-00-0	CRUNCH HOLDINGS R/C 1L 6/19		12/31/2021	SINKING FUND REDEMPTION															5	06/27/2025
000000-00-0	CPF DENTAL T/L 1L 8/19		12/31/2021	SINKING FUND REDEMPTION		9,254	9,254	9,081	9,127		126		126		9,254				653	08/30/2024
000000-00-0	CPF DENTAL DD T/L 1L 8/19		12/31/2021	VARIOUS		453,267	453,267	453,174	453,199		68		68		453,267				25,503	08/30/2024
000000-00-0	GLOBAL HOLDINGS T/L 1L 9/19		03/16/2021	VARIOUS		1,255,900	1,255,900	1,233,922	1,241,032		14,868		14,868		1,255,900				30,712	09/15/2023
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 10/		12/31/2021	SINKING FUND REDEMPTION		3,215	3,215	3,155	3,173		42		42		3,215				251	10/02/2023
000000-00-0	IDS GROUP T/L 1L 10/19		12/31/2021	SINKING FUND REDEMPTION		26,788	26,788	26,223	20,650		478		478		26,788				820	10/08/2025
000000-00-0	IOFFICE T/L 1L 10/19		07/01/2021	SINKING FUND REDEMPTION		2,974,500	2,974,500	2,915,010	2,929,370		45,130		45,130		2,974,500				200,696	10/18/2024
000000-00-0	IOFFICE R/C 1L 10/19		07/01/2021	SINKING FUND REDEMPTION		231,350	231,350	224,740	225,874		5,476		5,476		231,350				12,922	10/18/2024
000000-00-0	AMERICAN PHYSICIAN T/L C 1L 10/19		12/31/2021	SINKING FUND REDEMPTION		20,284	20,284	20,082	20,194		91		91		20,284				1,069	02/21/2022
000000-00-0	LAVENDER LINGERIE T/L 1L (NOTE) 7/19		01/01/2021	PRIOR YEAR INCOME															(13,953)	11/13/2020
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18		12/17/2021	SINKING FUND REDEMPTION		105,507	105,507	105,009	97,117		274		274		105,507				2,290	09/28/2023
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		09/30/2021	SINKING FUND REDEMPTION		30,435	30,435	30,060	30,226		208		208		30,435				1,341	09/28/2023
000000-00-0	VASA FITNESS DD T/L 1L 4/17		09/30/2021	VARIOUS		1,762,842	1,792,051	1,740,305	1,761,713		1,129		1,129		1,762,842				16,166	04/28/2022
000000-00-0	USA DEBUSK T/L 1L 10/19		12/31/2021	SINKING FUND REDEMPTION		19,515	19,515	19,248	12,239		240		240		19,515				649	09/08/2026
000000-00-0	NTIVA DD T/L C 1L (ADD-ON) 1/20		12/31/2021	SINKING FUND REDEMPTION		9,818	9,818	9,818	9,818						9,818				644	03/31/2023
000000-00-0	NTIVA DD T/L D 1L (ADD-ON) 9/20		12/31/2021	SINKING FUND REDEMPTION															(1,273)	03/31/2023
000000-00-0	ARI NETWORK T/L 1L (ADD-ON) 9/20		12/31/2021	SINKING FUND REDEMPTION		19,021	19,021	18,641			380		380		19,021				728	02/28/2025
000000-00-0	ARI NETWORK DD T/L 1L (ADD-ON) 9/20		12/31/2021	SINKING FUND REDEMPTION		1,542	1,542	1,511			31		31		1,542				59	02/28/2025
000000-00-0	STUDIO MOVIE DD T/L 1L (DIP) 10/20		03/31/2021	VARIOUS															24,932	03/31/2021
000000-00-0	PENTECH T/L 1L 11/20		10/08/2021	SINKING FUND REDEMPTION		2,605,593	2,605,593	2,553,481	2,554,908		50,685		50,685		2,605,593				198,632	11/12/2025
000000-00-0	PENTECH R/C 1L 11/20		10/08/2021	SINKING FUND REDEMPTION															997	11/12/2025
000000-00-0	CPF DENTAL T/L 1L (ADD-ON) 11/20		12/31/2021	SINKING FUND REDEMPTION		7,349	7,349	7,171	7,175		174		174		7,349				523	08/30/2024
000000-00-0	CPF DENTAL DD T/L 1L (ADD-ON) 11/20		12/31/2021	VARIOUS		37,618	41,641	37,569	36,695		1		1		37,618				1,282	08/30/2024
000000-00-0	B-BILLBOARD T/L 1L 12/20		12/31/2021	VARIOUS		2,473,998	2,519,811	2,469,415	2,468,356		4,553		4,553		2,473,998				111,490	12/15/2025
000000-00-0	THE SMILIST T/L 1L 12/20		12/31/2021	SINKING FUND REDEMPTION		18,158	18,158	17,795	17,797		361		361		18,158				941	12/29/2025
000000-00-0	THE SMILIST DD T/L 1L 12/20		12/14/2021	SINKING FUND REDEMPTION															2,308	12/29/2025
000000-00-0	NTIVA DD T/L E 1L (ADD-ON) 12/20		12/31/2021	SINKING FUND REDEMPTION															(2,991)	03/31/2023
000000-00-0	B-BILLBOARD R/C 1L 12/20		07/06/2021	SINKING FUND REDEMPTION															432	12/15/2025
000000-00-0	ALDER HOLDINGS DD T/L 1L 12/20		12/23/2021	SINKING FUND REDEMPTION															692	12/29/2025
000000-00-0	D4C DENTAL T/L 1L 12/20		12/31/2021	SINKING FUND REDEMPTION		21,473	21,473	21,044	21,044		429		429		21,473				1,021	12/30/2026
000000-00-0	D4C DENTAL DD T/L 1L 12/20		12/31/2021	SINKING FUND REDEMPTION		6,266	6,266	6,179			87		87		6,266				4,167	12/30/2026
000000-00-0	D4C DENTAL R/C 1L 12/20		11/18/2021	SINKING FUND REDEMPTION															663	12/30/2025

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
000000-00-0	WRM HOLDINGS T/L 1L 10/20		09/30/2021	SINKING FUND REDEMPTION		10,056	10,056	9,905	9,905		151		151		10,056				380	10/30/2025
000000-00-0	WRM HOLDINGS R/C 1L 10/20		08/10/2021	SINKING FUND REDEMPTION															54	10/30/2025
000000-00-0	ARI NETWORK T/L 1L (ADD-ON) 4/21		12/31/2021	SINKING FUND REDEMPTION		5,314	5,314	5,208			106		106		5,314				179	02/28/2025
000000-00-0	ARI NETWORK DD T/L 1L (ADD-ON) 4/21		12/31/2021	SINKING FUND REDEMPTION		673	673	659			14		14		673				19	02/28/2025
000000-00-0	STUDIO MOVIE DD T/L 1L 4/21		12/31/2021	SINKING FUND REDEMPTION															103	04/15/2026
000000-00-0	MERIDIAN WASTE DD T/L 1L 4/18		12/30/2021	SINKING FUND REDEMPTION															193	04/22/2024
000000-00-0	MERIDIAN WASTE R/C 1L 4/18		08/10/2021	SINKING FUND REDEMPTION															23	04/22/2024
000000-00-0	IODINE SOFTWARE T/L B 1L 5/21		12/31/2021	SINKING FUND REDEMPTION		7,154	7,154	7,082			72		72		7,154				68	05/19/2027
000000-00-0	IODINE SOFTWARE DD T/L 1L 5/21		12/31/2021	SINKING FUND REDEMPTION		3,512	3,512	3,477			34		34		3,512				31	05/19/2027
000000-00-0	EDYNAMIC T/L A 1L 5/21		12/31/2021	SINKING FUND REDEMPTION		9,000	9,000	8,865			135		135		9,000				197	05/20/2026
000000-00-0	EDYNAMIC T/L B 1L 5/21		12/31/2021	SINKING FUND REDEMPTION		7,875	7,875	7,757			118		118		7,875				172	05/20/2026
000000-00-0	EDYNAMIC DD T/L 1L 5/21		12/31/2021	SINKING FUND REDEMPTION		5,625	5,625	5,541			84		84		5,625				157	05/20/2026
000000-00-0	ARI NETWORK T/L 1L (ADD-ON) 6/21		12/31/2021	SINKING FUND REDEMPTION		11,289	11,289	11,063			226		226		11,289				218	02/28/2025
000000-00-0	CONNECT AMERICA T/L 1L 6/21		12/31/2021	SINKING FUND REDEMPTION		20,128	20,128	19,726			403		403		20,128				617	06/30/2026
000000-00-0	D4C DENTAL DD T/L 1L (ADD-ON) 7/21		12/31/2021	SINKING FUND REDEMPTION		1,256	1,256	1,226			30		30		1,256				1,061	12/30/2026
000000-00-0	INGENIO T/L 1L 8/21		10/01/2021	SINKING FUND REDEMPTION		11,250	11,250	11,025			225		225		11,250				148	08/03/2026
000000-00-0	EVERGREEN T/L 1L 8/21		12/31/2021	SINKING FUND REDEMPTION		10,161	10,161	9,958			203		203		10,161				306	08/13/2026
48856@-AA-0	KEMBERTON HEALTHCARE T/L 1L 10/18		12/31/2021	SINKING FUND REDEMPTION		40,188	40,188	39,433	39,773		415		415		40,188				3,191	10/02/2023
74274L-AC-1	PRIORITY PAYMENTS T/L 1L 1/17		04/27/2021	SINKING FUND REDEMPTION		593,995	593,995	559,737	564,748		29,151		29,151		593,995				14,421	01/03/2023
74339R-AC-1	ABC FINANCIAL T/L 1L 1/18		06/08/2021	VARIOUS		682,353	708,156	595,216	606,516		9,054		9,054		615,569		66,784	66,784	19,433	01/02/2025
000000-00-0	MAIN EVENT T/L 1L 4/19		12/31/2021	SINKING FUND REDEMPTION		6,996	6,996	6,872	6,907		89		89		6,996				331	04/04/2025
000000-00-0	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19		12/31/2021	VARIOUS		725,041	733,401	719,288	723,560		1,481		1,481		725,041				8,888	07/18/2024
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/1		12/31/2021	VARIOUS		46,248	49,305	44,145	45,707		541		541		46,248				597	07/18/2024
000000-00-0	GAT - AIRLINE GROUND R/C 1L (CAD) 7/19		01/01/2021	FREE DELIVER OF SECURITIES		104,558	105,341	104,197	104,538		20		20		104,558				1,004	07/18/2024
000000-00-0	GLOBAL HOLDINGS INTERCO T/L 1L 3/21		12/31/2021	SINKING FUND REDEMPTION		10,260	10,260	10,106			154		154		10,260				257	03/16/2026
000000-00-0	CARDENAS MARKETS T/L 1L 6/21		12/30/2021	SINKING FUND REDEMPTION		12,997	12,997	12,737			260		260		12,997				380	06/03/2027
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						28,329,111	29,547,485	28,593,934	28,606,894		235,485		235,485		29,006,058		(624,139)	(624,139)	1,103,184	XXX
8399997. Total - Bonds - Part 4						1,787,103,297	1,769,885,156	1,755,075,049	1,741,116,424	6,638	121,069		127,707		1,751,356,853		3,562,049	3,562,049	82,680,935	XXX
8399998. Total - Bonds - Part 5						5,399,269	5,480,782	5,406,336			7,203		7,203		5,399,269				63,068	XXX
8399999. Total - Bonds						1,792,502,566	1,775,365,938	1,760,481,385	1,741,116,424	6,638	128,272		134,910		1,756,756,122		3,562,049	3,562,049	82,744,003	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX

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
56091A-0F-H	FEDERAL HOME LOAN BANK COMMON STK		06/25/2021	DIRECT	33,214.000	3,321,400		3,290,943	3,314,831	(23,888)			(23,888)		3,290,943		30,457	30,457	26	
G48833-11-8	WEATHERFORD INTL PLC	D	11/04/2021	FRS	0.990			2	6	(4)			(4)		2		(2)	(2)		
G9460G-10-1	VALARIS LIMITED	D	05/11/2021	FRS	0.506	10		7							7		2	2		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,321,410	XXX	3,290,952	3,314,837	(23,892)			(23,892)		3,290,952		30,457	30,457	26	XXX
000000-00-0	ACUANT ACQUISITION HOLDINGS CLASS A2		11/29/2021	VARIOUS	142,982.840	1,261,325		285,680	343,095	(57,415)			(57,415)		285,680		975,645	975,645		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,261,325	XXX	285,680	343,095	(57,415)			(57,415)		285,680		975,645	975,645		XXX
000000-00-0	ANH INVESTMENTS, LLC		12/31/2021	Moved to Schedule BA	100.000			536,552,730	3,224,799,618	(3,224,799,618)			(3,224,799,618)						1,000,250,000	
03663#-10-8	ANTAC, LLC		12/31/2021	Moved to Schedule BA	10,100.000			177,822,235	458,648,127	(458,648,127)			(458,648,127)							
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded							XXX	714,374,965	3,683,447,745	(3,683,447,745)			(3,683,447,745)						1,000,250,000	XXX
024071-83-9	American Balanced Fund Class R5		12/28/2021	American Funds - 401k	6,057.360	201,418		152,001	183,114	(31,113)			(31,113)		201,418					
256210-10-5	Dodge & Cox Income Fund		12/28/2021	Dodge & Cox - 401k	919.950	13,199		12,584	13,477	(893)			(893)		13,199					
779552-40-5	Equity Index 500 - I CL		11/23/2021	T. Rowe Price - 401k	95.600	11,495		7,169	9,479	(2,311)			(2,311)		11,495					
77957Y-40-3	T Rowe Price Mid-Cap - I CL		12/28/2021	T. Rowe Price - 401k	403.520	13,874		11,994	11,932	62			62		13,874					
77954M-30-3	T Rowe Price Capital Appreciation I CL		12/28/2021	T. Rowe Price - 401k	803.720	31,204		21,644	27,439	(5,795)			(5,795)		31,204					
741479-40-6	T Rowe Price Growth Stock - I CL		09/09/2021	T Rowe Price	33.590	3,909		2,228	3,258	(1,030)			(1,030)		3,909					
77958D-20-0	T Rowe Price Inflation Protected Bond - I CL		11/23/2021	T Rowe Price	2,108.150	28,701		26,141	27,743	(1,602)			(1,602)		28,701					
77956H-52-6	T Rowe Price International Stock - I CL		12/01/2021	T Rowe Price	196.230	4,406		3,038	4,123	(1,085)			(1,085)		4,406					
872797-30-3	T Rowe Price Retirement 2015 Fund- I CL		11/08/2021	Alger American Fund	3,920.980	56,909		43,650	52,698	(9,048)			(9,048)		56,909					
872797-84-0	T Rowe Price Retirement Balance I Fund- I CL		11/08/2021	T. Rowe Price - 401k	414.520	5,546		4,545	5,231	(686)			(686)		5,546					
872797-40-2	T Rowe Price Retirement I 2020 Fund- I CL		04/09/2021	T. Rowe Price - 401k	36.920	547		409	521	(112)			(112)		547					
872797-60-0	T Rowe Price Retirement I 2030 Fund - I CL		03/01/2021	T. Rowe Price - 401k	2,831.760	44,997		31,744	43,184	(11,440)			(11,440)		44,997					
872797-80-8	T Rowe Price Retirement I 2040 Fund - I CL		03/01/2021	T. Rowe Price - 401k	107.240	1,816		1,469	1,722	(253)			(253)		1,816					
	T Rowe Price Retirement I 2050 Fund - I CL																			
77957T-40-4	T Rowe Price U.S. Treasury Intermediate Fund		12/16/2021	T. Rowe Price - 401k	446.250	2,649		2,649	2,756	(108)			(108)		2,649					
779578-30-1	T Rowe Price Value - I CL		12/01/2021	T Rowe Price	224.460	10,650		7,701	9,172	(1,470)			(1,470)		10,650					
45775L-30-9	T. Rowe Price Institutional Small-CAP STOCK Fund		12/28/2021	T. Rowe Price - 401k	375.630	13,068		9,624	11,502	(1,878)			(1,878)		13,068					
77957P-40-2	T. Rowe Price Short-Term Bond I-CL		12/27/2021	T. Rowe Price - 401k	6,181.530	29,837		(592,438)	30,074	(793,291)			(793,291)		29,837					
779549-10-4	T.Rowe Price GNMA		10/01/2021	T Rowe Price	12.560	117		119	119						117					
779573-10-4	T.Rowe Price Prime Reserve		11/23/2021	T. Rowe Price - 401k	1,983.450	1,983		1,983	1,983						1,983					
9499999. Subtotal - Common Stocks - Mutual Funds						476,326	XXX	(251,746)	439,528	(862,053)			(862,053)		476,326					XXX
9799997. Total - Common Stocks - Part 4						5,059,061	XXX	717,699,851	3,687,545,205	(3,684,391,105)			(3,684,391,105)		4,052,958		1,006,102	1,006,102	1,000,250,026	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						5,059,061	XXX	717,699,851	3,687,545,205	(3,684,391,105)			(3,684,391,105)		4,052,958		1,006,102	1,006,102	1,000,250,026	XXX
9899999. Total - Preferred and Common Stocks						5,059,061	XXX	717,699,851	3,687,545,205	(3,684,391,105)			(3,684,391,105)		4,052,958		1,006,102	1,006,102	1,000,250,026	XXX
9999999 - Totals						1,797,561,627	XXX	2,478,181,236	5,428,661,629	(3,684,384,467)	128,272		(3,684,256,195)		1,760,809,080		4,568,151	4,568,151	1,082,994,029	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
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18		07/30/2021	PURCHASE	09/30/2021	FREE DELIVER OF SECURITIES	56,811	56,811	56,811	56,811									1,416	
000000-00-0	B-BILLBOARD T/L 1L 12/20		05/28/2021	CRESTLINE	05/28/2021	CRESTLINE	148,271	145,306	145,306	145,306										
000000-00-0	ALDER HOLDINGS DD T/L 1L 12/20		09/30/2021	VARIOUS	09/30/2021	FREE DELIVER OF SECURITIES	483,937	483,938	476,261	476,261		22		22					2,648	
000000-00-0	D4C DENTAL R/C 1L 12/20		11/18/2021	PURCHASE	12/31/2021	SINKING FUND REDEMPTION	174,107	174,107	174,107	174,107		4,643		4,643					1,560	
000000-00-0	WRM HOLDINGS R/C 1L 10/20		08/10/2021	PURCHASE	10/22/2021	SINKING FUND REDEMPTION	18,370	18,371	18,371	18,371		1,929		1,929					258	
000000-00-0	STUDIO MOVIE DD T/L 1L 4/21		10/29/2021	VARIOUS	10/29/2021	VARIOUS	322,688	322,689	322,689	322,689									12,394	
000000-00-0	IODINE SOFTWARE DD T/L 1L 5/21		08/20/2021	CRESTLINE	11/19/2021	CRESTLINE	1,404,803	1,390,755	1,391,365	1,391,365		609		609					26,633	
000000-00-0	EDYNAMIC DD T/L 1L 5/21		05/20/2021	CRESTLINE	11/15/2021	SINKING FUND REDEMPTION													1,877	
000000-00-0	USA DEBUSK T/L 1L (ADD-ON) 9/21		09/08/2021	CRESTLINE	09/08/2021	CRESTLINE	2,871,795	2,814,359	2,814,359	2,814,359									16,282	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							5,480,782	5,406,336	5,399,269	5,399,269		7,203		7,203					63,068	
8399998. Total - Bonds							5,480,782	5,406,336	5,399,269	5,399,269		7,203		7,203					63,068	
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								5,406,336	5,399,269	5,399,269		7,203		7,203					63,068	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
02146*-10-1	Alternative Benefits Management, Inc.				8BIII	24,168,317		24,168,317	690,000.000	100.0
02861#-10-0	American National Registered Investment Advisor, Inc.				8BIII	503,482		503,482	100,000.000	100.0
03524#-10-7	American National Financial Services Inc.				8BIII	250,067		250,067	100,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						24,921,866		24,921,866	XXX	XXX
1899999. Total Common Stocks						24,921,866		24,921,866	XXX	XXX
1999999 - Totals						24,921,866		24,921,866	XXX	XXX

1. Total amount of goodwill 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 Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

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		
HILLTOP SECURITIES INC	@		07/20/2021	HILLTOP SECURITIES IN	01/26/2022	24,983,854		105,917			25,000,000	24,877,938			0.000	0.955	N/A		
HILLTOP SECURITIES INC	@		08/31/2021	HILLTOP SECURITIES IN	03/02/2022	29,953,500		94,550			30,000,000	29,858,950			0.000	0.940	N/A		
HILLTOP SECURITIES INC	@		09/14/2021	HILLTOP SECURITIES IN	03/16/2022	29,942,650		83,700			30,000,000	29,858,950			0.000	0.940	N/A		
HILLTOP SECURITIES INC	@		10/19/2021	HILLTOP SECURITIES IN	04/20/2022	24,929,604		47,146			25,000,000	24,882,458			0.000	0.934	N/A		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						109,809,608		331,313			110,000,000	109,478,296			XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						109,809,608		331,313			110,000,000	109,478,296			XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
NTIVA DD T/L D 1L (ADD-ON) 9/20			10/18/2021	CRESTLINE	06/30/2022	191,565					191,565	191,565	43		8.000	8.064	MON	18,752	
NTIVA DD T/L E 1L (ADD-ON) 12/20			10/18/2021	CRESTLINE	06/30/2022	447,577		4,427			450,268	442,388	100		8.000	8.554	MON	44,076	
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						639,142		4,427			641,833	633,953	143		XXX	XXX	XXX	62,828	
6599999. Subtotal - Unaffiliated Bank Loans						639,142		4,427			641,833	633,953	143		XXX	XXX	XXX	62,828	
7699999. Total - Issuer Obligations						109,809,608		331,313			110,000,000	109,478,296			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						639,142		4,427			641,833	633,953	143		XXX	XXX	XXX	62,828	
8399999. Total Bonds						110,448,750		335,740			110,641,833	110,112,249	143		XXX	XXX	XXX	62,828	
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						110,448,750		335,740			XXX	110,112,249	143		XXX	XXX	XXX	62,828	

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$ 109,809,608
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$ 639,142				
1F	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 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			61,973		61,973	6,337						
S&P 500 INDEX DIGITAL_1YR 853SPB535	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	01/08/2021	01/07/2022		6,600,000	3,824.68		152,460		244,052		244,052	91,592						
S&P 500 INDEX CALLSPREAD_1YR 853SPB536	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	01/08/2021	01/07/2022		25,500,000	3824.680/4000.620		660,195		1,172,244		1,172,244	512,049						
S&P 500 INDEX CALLSPREAD_1YR 853SPB537	Multiple	N/A	EQ/IDX	Barclays ... G5GSEF7VJP5I7OUK5573	01/08/2021	01/07/2022		6,700,000	3824.680/4235.830		341,767		719,695		719,695	377,928						
S&P 500 INDEX CLIQUET_1YR 853SPB538	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	01/08/2021	01/07/2022		6,900,000	3,824.68		132,480		650,054		650,054	517,574						
S&P 500 INDEX CALLSPREAD_1YR 853SPB542	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	01/15/2021	01/14/2022		2,500,000	3768.250/3918.980		57,500		99,818		99,818	42,318						
S&P 500 INDEX DIGITAL_1YR 853SPB543	Multiple	N/A	EQ/IDX	Credit Suisse ... E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2022		5,100,000	3,768.25		117,810		188,950		188,950	71,140						
S&P 500 INDEX CALLSPREAD_1YR 853SPB544	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	01/15/2021	01/14/2022		22,100,000	3768.250/3940.080		567,970		1,005,872		1,005,872	437,902						
S&P 500 INDEX CALLSPREAD_1YR 853SPB545	Multiple	N/A	EQ/IDX	Wells Fargo ... KB1H1DSPRFMYMCUFXT09	01/15/2021	01/14/2022		3,800,000	3768.250/4172.960		197,220		407,141		407,141	209,921						
S&P 500 INDEX CLIQUET_1YR 853SPB546	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	01/15/2021	01/14/2022		7,900,000	3,768.25		139,040		878,767		878,767	739,727						
S&P 500 INDEX DIGITAL_1YR 853SPB549	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	01/22/2021	01/21/2022		6,400,000	3,841.47		145,280		232,719		232,719	87,439						
S&P 500 INDEX CALLSPREAD_1YR 853SPB550	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	01/22/2021	01/21/2022		21,300,000	3841.470/4014.720		541,020		956,528		956,528	415,508						
S&P 500 INDEX CALLSPREAD_1YR 853SPB551	Multiple	N/A	EQ/IDX	Credit Suisse ... E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022		8,600,000	3841.470/4257.120		445,480		924,182		924,182	478,702						
S&P 500 INDEX CLIQUET_1YR 853SPB552	Multiple	N/A	EQ/IDX	Credit Suisse ... E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022		6,200,000	3,841.47		115,320		615,891		615,891	500,571						
S&P 500 INDEX DIGITAL_1YR 853SPB557	Multiple	N/A	EQ/IDX	Morgan Stanley ... 4PQUHN3JPFGFNF3BB653	02/01/2021	02/01/2022		5,800,000	3,773.86		131,080		212,235		212,235	81,155						
S&P 500 INDEX CALLSPREAD_1YR 853SPB558	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	02/01/2021	02/01/2022		25,100,000	3773.860/3947.460		650,090		1,145,685		1,145,685	495,595						
S&P 500 INDEX CALLSPREAD_1YR 853SPB559	Multiple	N/A	EQ/IDX	Credit Suisse ... E58DKGMJYYYJLN8C3868	02/01/2021	02/01/2022		7,000,000	3773.860/4181.440		375,200		747,828		747,828	372,628						
S&P 500 INDEX CLIQUET_1YR 853SPB560	Multiple	N/A	EQ/IDX	Credit Suisse ... E58DKGMJYYYJLN8C3868	02/01/2021	02/01/2022		6,600,000	3,773.86		122,100		590,552		590,552	468,452						

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 CALLSPREAD_1YR 853SPB561	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/01/2021	02/01/2022		30,700,000	3773.860/4132.380		1,488,950		2,887,806		2,887,806	1,398,856						
S&P 500 INDEX CALLSPREAD_1YR 853SPB562	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	02/01/2021	02/01/2022		2,500,000	3830.470/4075.770		84,250		160,972		160,972	76,722						
S&P 500 INDEX CALL_1YR 853SPB563	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/01/2021	02/01/2022		5,100,000	4,066.33		238,884		952,832		952,832	713,948						
S&P 500 INDEX CALLSPREAD_1YR 853SPB564	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/01/2021	02/01/2022		2,600,000	3773.860/4207.850		145,444		295,536		295,536	150,092						
S&P 500 INDEX CALLSPREAD_1YR 853SPB567	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/08/2021	02/08/2022		2,500,000	3915.590/4072.210		56,350		98,543		98,543	42,193						
S&P 500 INDEX DIGITAL_1YR 853SPB568	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/08/2021	02/08/2022		6,400,000	3,915.59		145,280		231,948		231,948	86,668						
S&P 500 INDEX CALLSPREAD_1YR 853SPB569	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/08/2021	02/08/2022		30,000,000	3915.590/4092.970		755,700		1,338,176		1,338,176	582,476						
S&P 500 INDEX CALLSPREAD_1YR 853SPB570	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/08/2021	02/08/2022		9,700,000	3915.590/4339.650		497,513		1,022,286		1,022,286	524,773						
S&P 500 INDEX CLIQUET_1YR 853SPB571	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/08/2021	02/08/2022		5,500,000	3,915.59		99,550		340,654		340,654	241,104						
S&P 500 INDEX DIGITAL_1YR 853SPB575	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/16/2021	02/16/2022		7,100,000	3,932.59		162,590		258,052		258,052	95,462						
S&P 500 INDEX CALLSPREAD_1YR 853SPB576	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2021	02/16/2022		26,500,000	3932.590/4110.340		667,800		1,170,673		1,170,673	502,873						
S&P 500 INDEX CALLSPREAD_1YR 853SPB577	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2021	02/16/2022		8,700,000	3932.590/4354.560		444,570		898,334		898,334	453,764						
S&P 500 INDEX CLIQUET_1YR 853SPB578	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2021	02/16/2022		8,500,000	3,932.59		164,900		760,561		760,561	595,661						
S&P 500 INDEX CALLSPREAD_1YR 853SPB582	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/24/2021	02/24/2022		2,500,000	3925.430/4082.450		56,600		97,275		97,275	40,675						
S&P 500 INDEX DIGITAL_1YR 853SPB583	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/24/2021	02/24/2022		5,800,000	3,925.43		131,660		207,480		207,480	75,820						
S&P 500 INDEX CALLSPREAD_1YR 853SPB584	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/24/2021	02/24/2022		26,200,000	3925.430/4104.430		668,362		1,160,531		1,160,531	492,169						
S&P 500 INDEX CALLSPREAD_1YR 853SPB585	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/24/2021	02/24/2022		5,500,000	3925.430/4349.380		280,720		566,826		566,826	286,106						
S&P 500 INDEX CLIQUET_1YR 853SPB586	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/24/2021	02/24/2022		6,300,000	3,925.43		130,410		640,782		640,782	510,372						
S&P 500 INDEX DIGITAL_1YR 853SPB589	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/01/2021	03/01/2022		4,100,000	3,901.82		92,660		145,506		145,506	52,846						
S&P 500 INDEX CALLSPREAD_1YR 853SPB590	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/01/2021	03/01/2022		18,600,000	3901.820/4074.280		461,094		797,421		797,421	336,327						

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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 853SPB591	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/01/2021	03/01/2022		6,500,000	3901.820/4322.050		330,200		666,823		666,823	336,623						
S&P 500 INDEX CLIQUET_1YR 853SPB592	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2022		7,100,000	3,901.82		134,190		493,589		493,589	359,399						
S&P 500 INDEX CALLSPREAD_1YR 853SPB593	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/01/2021	03/01/2022		24,600,000	3901.820/4272.490		1,146,360		2,235,541		2,235,541	1,089,181						
S&P 500 INDEX CALL_1YR 853SPB594	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/01/2021	03/01/2022		3,600,000	4,204.21		147,564		535,921		535,921	388,357						
S&P 500 INDEX CALLSPREAD_1YR 853SPB597	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/08/2021	03/08/2022		2,500,000	3821.350/3908.480		33,250		55,366		55,366	22,116						
S&P 500 INDEX CALLSPREAD_1YR 853SPB598	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/08/2021	03/08/2022		2,500,000	3821.350/3974.200		56,000		96,953		96,953	40,953						
S&P 500 INDEX DIGITAL_1YR 853SPB599	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022		5,800,000	3,821.35		130,500		208,239		208,239	77,739						
S&P 500 INDEX CALLSPREAD_1YR 853SPB600	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/08/2021	03/08/2022		31,100,000	3821.350/3994.460		777,500		1,365,176		1,365,176	587,676						
S&P 500 INDEX CALLSPREAD_1YR 853SPB601	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2021	03/08/2022		8,200,000	3821.350/4232.530		411,968		843,378		843,378	431,410						
S&P 500 INDEX CLIQUET_1YR 853SPB602	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022		5,700,000	3,821.35		108,870		482,613		482,613	373,743						
S&P 500 INDEX DIGITAL_1YR 853SPB606	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022		8,300,000	3,962.71		187,580		294,484		294,484	106,904						
S&P 500 INDEX CALLSPREAD_1YR 853SPB607	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2022		38,100,000	3962.710/4143.410		950,214		1,646,323		1,646,323	696,109						
S&P 500 INDEX CALLSPREAD_1YR 853SPB608	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2022		13,100,000	3962.710/4389.100		647,009		1,303,063		1,303,063	656,054						
S&P 500 INDEX CLIQUET_1YR 853SPB609	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2022		10,400,000	3,962.71		213,200		857,065		857,065	643,865						
S&P 500 INDEX CALL_1YR 853SPB610	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2022		2,500,000	3,962.71		193,100		516,022		516,022	322,922						
S&P 500 INDEX CALLSPREAD_1YR 853SPB614	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/24/2021	03/24/2022		2,600,000	3889.140/4044.710		58,734		98,957		98,957	40,223						
S&P 500 INDEX DIGITAL_1YR 853SPB615	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2022		8,400,000	3,889.14		190,680		293,588		293,588	102,908						
S&P 500 INDEX CALLSPREAD_1YR 853SPB616	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/24/2021	03/24/2022		35,800,000	3889.140/4065.710		904,308		1,544,138		1,544,138	639,830						
S&P 500 INDEX CALLSPREAD_1YR 853SPB617	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/24/2021	03/24/2022		9,300,000	3889.140/4308.000		453,840		931,447		931,447	477,607						
S&P 500 INDEX CLIQUET_1YR 853SPB618	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2022		9,800,000	3,889.14		208,740		1,052,288		1,052,288	843,548						

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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 DIGITAL_1YR 853SPB621	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2021	04/01/2022		5,300,000	4,019.87		124,020		185,157		185,157	61,137						
S&P 500 INDEX CALLSPREAD_1YR 853SPB622	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2021	04/01/2022		30,500,000	4019.870/4204.780		768,295		1,293,968		1,293,968	525,673						
S&P 500 INDEX CALLSPREAD_1YR 853SPB623	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2021	04/01/2022		7,500,000	4019.870/4451.600		357,000		721,083		721,083	364,083						
S&P 500 INDEX CLIQUET_1YR 853SPB624	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2021	04/01/2022		7,800,000	4,019.87		176,280		465,212		465,212	288,932						
S&P 500 INDEX CALLSPREAD_1YR 853SPB625	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2021	04/01/2022		26,400,000	4019.870/4401.760		1,166,880		2,260,382		2,260,382	1,093,502						
S&P 500 INDEX DIGITAL_1YR 853SPB626	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2021	04/01/2022		2,500,000	4,019.87		116,500		176,085		176,085	59,585						
S&P 500 INDEX CALL_1YR 853SPB627	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2021	04/01/2022		5,400,000	4,331.41		165,726		654,839		654,839	489,113						
S&P 500 INDEX CALLSPREAD_1YR 853SPB628	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2021	04/01/2022		2,500,000	4019.870/4482.160		123,750		256,245		256,245	132,495						
S&P 500 INDEX CALLSPREAD_1YR 853SPB632	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2021	04/08/2022		3,100,000	4097.170/4261.060		67,859		111,959		111,959	44,100						
S&P 500 INDEX DIGITAL_1YR 853SPB633	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/08/2021	04/08/2022		8,300,000	4,097.17		187,580		280,532		280,532	92,952						
S&P 500 INDEX CALLSPREAD_1YR 853SPB634	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2021	04/08/2022		32,600,000	4097.170/4281.950		790,224		1,324,180		1,324,180	533,956						
S&P 500 INDEX CALLSPREAD_1YR 853SPB635	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/08/2021	04/08/2022		11,900,000	4097.170/4537.620		553,350		1,110,327		1,110,327	556,977						
S&P 500 INDEX CLIQUET_1YR 853SPB636	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/08/2021	04/08/2022		12,400,000	4,097.17		260,400		834,559		834,559	574,159						
S&P 500 INDEX CALL_1YR 853SPB637	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2022		2,500,000	4,097.17		169,750		428,624		428,624	258,874						
S&P 500 INDEX CALLSPREAD_1YR 853SPB642	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2021	04/14/2022		2,500,000	4185.470/4313.960		43,000		67,677		67,677	24,677						
S&P 500 INDEX CALLSPREAD_1YR 853SPB643	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2021	04/14/2022		2,500,000	4185.470/4352.890		54,500		87,709		87,709	33,209						
S&P 500 INDEX DIGITAL_1YR 853SPB644	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2022		8,200,000	4,185.47		188,600		270,469		270,469	81,869						
S&P 500 INDEX CALLSPREAD_1YR 853SPB645	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2021	04/14/2022		35,800,000	4185.470/4378.000		877,100		1,439,192		1,439,192	562,092						
S&P 500 INDEX CALLSPREAD_1YR 853SPB646	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2022		11,600,000	4185.470/4639.170		544,040		1,047,270		1,047,270	503,230						
S&P 500 INDEX CLIQUET_1YR 853SPB647	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2021	04/14/2022		7,700,000	4,185.47		152,460		453,295		453,295	300,835						

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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 853SPB650	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	04/23/2021	04/22/2022		2,500,000	4180.170/4347.380		55,250		87,143		87,143	31,893						
S&P 500 INDEX DIGITAL_1YR 853SPB651	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/23/2021	04/22/2022		9,800,000	4,180.17		226,380		320,383		320,383	94,003						
S&P 500 INDEX CALLSPREAD_1YR 853SPB652	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWY9T8XKCSX06	04/23/2021	04/22/2022		34,700,000	4180.170/4364.930		836,270		1,333,165		1,333,165	496,895						
S&P 500 INDEX CALLSPREAD_1YR 853SPB653	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022		13,900,000	4180.170/4631.630		663,030		1,243,256		1,243,256	580,226						
S&P 500 INDEX CLIQUET_1YR 853SPB654	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022		11,500,000	4,180.17		225,400		833,990		833,990	608,590						
S&P 500 INDEX DIGITAL_1YR 853SPB658	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/30/2021	04/29/2022		7,400,000	4,181.17		164,280		231,849		231,849	67,569						
S&P 500 INDEX CALLSPREAD_1YR 853SPB659	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/30/2021	04/29/2022		30,900,000	4181.170/4371.000		767,556		1,210,373		1,210,373	442,817						
S&P 500 INDEX CALLSPREAD_1YR 853SPB660	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022		10,100,000	4181.170/4633.990		486,820		899,264		899,264	412,444						
S&P 500 INDEX CLIQUET_1YR 853SPB661	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/30/2021	04/29/2022		8,800,000	4,181.17		183,040		487,453		487,453	304,413						
S&P 500 INDEX CALLSPREAD_1YR 853SPB662	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022		24,300,000	4181.170/4578.380		1,078,920		1,921,635		1,921,635	842,715						
S&P 500 INDEX CALLSPREAD_1YR 853SPB663	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022		2,500,000	4243.890/4515.660		76,750		135,662		135,662	58,912						
S&P 500 INDEX CALL_1YR 853SPB664	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022		6,000,000	4,505.21		189,600		523,869		523,869	334,269						
S&P 500 INDEX CALLSPREAD_1YR 853SPB668	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/07/2021	05/06/2022		2,500,000	4232.600/4401.900		54,750		84,756		84,756	30,006						
S&P 500 INDEX DIGITAL_1YR 853SPB669	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/07/2021	05/06/2022		7,100,000	4,232.60		156,200		214,458		214,458	58,258						
S&P 500 INDEX CALLSPREAD_1YR 853SPB670	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/07/2021	05/06/2022		34,500,000	4232.600/4424.340		841,800		1,319,905		1,319,905	478,105						
S&P 500 INDEX CALLSPREAD_1YR 853SPB671	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/07/2021	05/06/2022		8,500,000	4232.600/4688.450		399,500		730,836		730,836	331,336						
S&P 500 INDEX CLIQUET_1YR 853SPB672	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/07/2021	05/06/2022		11,100,000	4,232.60		236,430		396,241		396,241	159,811						
S&P 500 INDEX CALLSPREAD_1YR 853SPB676	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022		2,500,000	4173.850/4340.800		55,800		85,716		85,716	29,916						
S&P 500 INDEX DIGITAL_1YR 853SPB677	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022		8,500,000	4,173.85		190,400		263,796		263,796	73,396						
S&P 500 INDEX CALLSPREAD_1YR 853SPB678	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022		32,900,000	4173.850/4363.340		821,184		1,276,241		1,276,241	455,057						

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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 853SPB679	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/14/2021	05/13/2022		11,600,000	4173.850/4627.130		562,600		1,026,500		1,026,500	463,900						
S&P 500 INDEX CLIQUET_1YR 853SPB680	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/14/2021	05/13/2022		7,500,000	4,173.85		153,750		399,842		399,842	246,092						
S&P 500 INDEX CALL_1YR 853SPB681	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/14/2021	05/13/2022		2,500,000	4,173.85		174,250		391,447		391,447	217,197						
S&P 500 INDEX DIGITAL_1YR 853SPB684	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2022		8,400,000	4,197.05		188,160		256,198		256,198	68,038						
S&P 500 INDEX CALLSPREAD_1YR 853SPB685	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/24/2021	05/24/2022		35,400,000	4197.050/4388.860		893,496		1,361,696		1,361,696	468,200						
S&P 500 INDEX CALLSPREAD_1YR 853SPB686	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2021	05/24/2022		8,500,000	4197.050/4651.170		413,950		736,459		736,459	322,509						
S&P 500 INDEX CLIQUET_1YR 853SPB687	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2022		8,700,000	4,197.05		187,050		680,959		680,959	493,909						
S&P 500 INDEX CALLSPREAD_1YR 853SPB690	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/01/2021	06/01/2022		2,600,000	4202.040/4366.340		57,044		85,321		85,321	28,277						
S&P 500 INDEX DIGITAL_1YR 853SPB691	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/01/2021	06/01/2022		6,800,000	4,202.04		152,320		205,949		205,949	53,629						
S&P 500 INDEX CALLSPREAD_1YR 853SPB692	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/01/2021	06/01/2022		28,800,000	4202.040/4391.130		715,392		1,083,707		1,083,707	368,315						
S&P 500 INDEX CALLSPREAD_1YR 853SPB693	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022		6,800,000	4202.040/4655.440		326,400		583,401		583,401	257,001						
S&P 500 INDEX CLIQUET_1YR 853SPB694	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022		8,700,000	4,202.04		160,950		260,249		260,249	99,299						
S&P 500 INDEX CALLSPREAD_1YR 853SPB695	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022		25,800,000	4202.040/4601.230		1,142,940		1,973,095		1,973,095	830,155						
S&P 500 INDEX CALL_1YR 853SPB696	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2021	06/01/2022		4,700,000	4,527.70		130,190		418,598		418,598	288,408						
S&P 500 INDEX CALLSPREAD_1YR 853SPB697	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022		2,600,000	4202.040/4685.270		129,480		235,932		235,932	106,452						
S&P 500 INDEX CALLSPREAD_1YR 853SPB700	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/08/2021	06/08/2022		2,500,000	4227.260/4385.780		52,850		77,834		77,834	24,984						
S&P 500 INDEX DIGITAL_1YR 853SPB701	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/08/2021	06/08/2022		6,200,000	4,227.26		138,880		185,648		185,648	46,768						
S&P 500 INDEX CALLSPREAD_1YR 853SPB702	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/08/2021	06/08/2022		27,900,000	4227.260/4417.910		694,431		1,039,446		1,039,446	345,015						
S&P 500 INDEX CALLSPREAD_1YR 853SPB703	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/08/2021	06/08/2022		7,000,000	4227.260/4685.070		338,380		593,061		593,061	254,681						
S&P 500 INDEX CLIQUET_1YR 853SPB704	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2022		5,600,000	4,227.26		109,200		256,334		256,334	147,134						

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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 853SPB709	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2021	06/16/2022		2,500,000	4223.700/4337.740		39,875		56,181		56,181	16,306						
S&P 500 INDEX DIGITAL_1YR 853SPB710	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2021	06/16/2022		6,600,000	4,223.70		149,160		196,802		196,802	47,642						
S&P 500 INDEX CALLSPREAD_1YR 853SPB711	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2021	06/16/2022		32,600,000	4223.700/4419.680		842,384		1,243,765		1,243,765	401,381						
S&P 500 INDEX CALLSPREAD_1YR 853SPB712	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2022		8,400,000	4223.700/4677.750		408,240		705,227		705,227	296,987						
S&P 500 INDEX CLIQUET_1YR 853SPB713	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2021	06/16/2022		7,200,000	4,223.70		154,800		361,498		361,498	206,698						
S&P 500 INDEX CALLSPREAD_1YR 853SPB716	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2021	06/24/2022		2,500,000	4266.490/4426.483		53,850		76,196		76,196	22,346						
S&P 500 INDEX DIGITAL_1YR 853SPB717	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWIY9T8XKCSX06	06/24/2021	06/24/2022		7,400,000	4,266.49		165,760		214,761		214,761	49,001						
S&P 500 INDEX CALLSPREAD_1YR 853SPB718	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2021	06/24/2022		38,500,000	4266.490/4460.615		979,440		1,415,578		1,415,578	436,138						
S&P 500 INDEX CALLSPREAD_1YR 853SPB719	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/24/2021	06/24/2022		8,500,000	4266.490/4726.844		408,000		698,018		698,018	290,018						
S&P 500 INDEX CLIQUET_1YR 853SPB720	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2021	06/24/2022		10,100,000	4,266.49		181,800		522,394		522,394	340,594						
S&P 500 INDEX DIGITAL_1YR 853SPB724	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2021	07/01/2022		7,800,000	4,319.94		173,160		221,032		221,032	47,872						
S&P 500 INDEX CALLSPREAD_1YR 853SPB725	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWIY9T8XKCSX06	07/01/2021	07/01/2022		30,400,000	4319.940/4517.790		772,160		1,100,162		1,100,162	328,002						
S&P 500 INDEX CALLSPREAD_1YR 853SPB726	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2021	07/01/2022		6,600,000	4319.940/4786.490		317,328		524,426		524,426	207,098						
S&P 500 INDEX CLIQUET_1YR 853SPB727	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/01/2021	07/01/2022		6,300,000	4,319.94		120,960		136,917		136,917	15,957						
S&P 500 INDEX CALLSPREAD_1YR 853SPB732	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/02/2021	07/01/2022		28,600,000	4352.340/4765.810		1,262,404		1,998,703		1,998,703	736,299						
S&P 500 INDEX CALL_1YR 853SPB733	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWIY9T8XKCSX06	07/02/2021	07/01/2022		7,200,000	4,689.65		190,080		462,866		462,866	272,786						
S&P 500 INDEX CALLSPREAD_1YR 853SPB734	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/02/2021	07/01/2022		2,500,000	4352.340/4852.860		123,125		204,528		204,528	81,403						
S&P 500 INDEX CALLSPREAD_1YR 853SPB735	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/08/2021	07/08/2022		3,100,000	4320.820/4482.850		66,650		91,971		91,971	25,321						
S&P 500 INDEX DIGITAL_1YR 853SPB736	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/08/2021	07/08/2022		5,600,000	4,320.82		126,000		159,727		159,727	33,727						
S&P 500 INDEX CALLSPREAD_1YR 853SPB737	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/08/2021	07/08/2022		21,500,000	4320.820/4519.580		550,185		777,337		777,337	227,152						

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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 853SPB738	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/08/2021	07/08/2022		4,000,000	4320.820/4789.200		196,400		317,419		317,419	121,019						
S&P 500 INDEX CLIQUET_1YR 853SPB739	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/08/2021	07/08/2022		5,600,000	4,320.82		105,280		190,299		190,299	85,019						
S&P 500 INDEX CALLSPREAD_1YR 853SPB743	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022		2,500,000	4327.160/4489.430		54,000		73,665		73,665	19,665						
S&P 500 INDEX DIGITAL_1YR 853SPB744	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/16/2021	07/15/2022		8,100,000	4,327.16		180,630		228,271		228,271	47,641						
S&P 500 INDEX CALLSPREAD_1YR 853SPB745	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/16/2021	07/15/2022		33,200,000	4327.160/4522.750		839,960		1,172,089		1,172,089	332,129						
S&P 500 INDEX CALLSPREAD_1YR 853SPB746	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2021	07/15/2022		6,700,000	4327.160/4794.060		330,310		525,647		525,647	195,337						
S&P 500 INDEX CLIQUET_1YR 853SPB747	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/16/2021	07/15/2022		8,300,000	4,327.16		133,630		309,442		309,442	175,812						
S&P 500 INDEX DIGITAL_1YR 853SPB750	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/23/2021	07/22/2022		7,800,000	4,411.79		173,940		211,512		211,512	37,572						
S&P 500 INDEX CALLSPREAD_1YR 853SPB751	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/23/2021	07/22/2022		30,800,000	4411.790/4611.640		785,400		1,046,375		1,046,375	260,975						
S&P 500 INDEX CALLSPREAD_1YR 853SPB752	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/23/2021	07/22/2022		6,300,000	4411.790/4887.380		308,070		464,086		464,086	156,016						
S&P 500 INDEX CLIQUET_1YR 853SPB753	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/23/2021	07/22/2022		10,100,000	4,411.79		168,670		346,796		346,796	178,126						
S&P 500 INDEX CALLSPREAD_1YR 853SPB756	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/30/2021	07/29/2022		2,500,000	4395.260/4560.080		54,000		71,140		71,140	17,140						
S&P 500 INDEX DIGITAL_1YR 853SPB757	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/30/2021	07/29/2022		7,800,000	4,395.26		173,940		210,666		210,666	36,726						
S&P 500 INDEX CALLSPREAD_1YR 853SPB758	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/30/2021	07/29/2022		27,300,000	4395.260/4591.730		685,230		919,307		919,307	234,077						
S&P 500 INDEX CALLSPREAD_1YR 853SPB759	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/30/2021	07/29/2022		7,000,000	4395.260/4864.670		344,540		517,393		517,393	172,853						
S&P 500 INDEX CLIQUET_1YR 853SPB760	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/30/2021	07/29/2022		7,000,000	4,395.26		123,200		164,547		164,547	41,347						
S&P 500 INDEX CALL_1YR 853SPB761	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/30/2021	07/29/2022		5,200,000	4,660.29		189,280		382,752		382,752	193,472						
S&P 500 INDEX CALLSPREAD_1YR 853SPB762	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/30/2021	07/29/2022		27,700,000	4395.260/4812.810		1,266,998		1,857,217		1,857,217	590,219						
S&P 500 INDEX CALLSPREAD_1YR 853SPB763	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/30/2021	07/29/2022		2,500,000	4461.190/4746.880		79,500		115,416		115,416	35,916						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB767	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		2,500,001	15109.360/15876.920		67,250		86,729		86,729	19,479						

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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 853SPB768	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		27,500,000	4436.520/4639.270		701,250		924,617		924,617	223,367						
S&P 500 INDEX CALLSPREAD_1YR 853SPB769	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		7,600,000	4436.520/4915.660		370,120		547,851		547,851	177,731						
S&P 500 INDEX DIGITAL_1YR 853SPB770	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		6,300,000	4,436.52		141,120		168,392		168,392	27,272						
S&P 500 INDEX CLIQUET_1YR 853SPB771	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		5,600,000	4,436.52		104,720		62,472		62,472	(42,248)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB772	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		2,900,000	384.86		74,820		71,235		71,235	(3,585)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB775	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2021	08/16/2022		2,500,000	4479.710/4647.700		53,875		67,855		67,855	13,980						
S&P 500 INDEX CALLSPREAD_1YR 853SPB776	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022		35,200,000	4479.710/4680.400		887,040		1,131,052		1,131,052	244,012						
S&P 500 INDEX CALLSPREAD_1YR 853SPB777	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022		6,600,000	4479.710/4958.590		322,080		454,776		454,776	132,696						
S&P 500 INDEX CALL_1YR 853SPB778	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022		2,500,000	4,479.71		168,750		261,111		261,111	92,361						
S&P 500 INDEX DIGITAL_1YR 853SPB779	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2021	08/16/2022		7,000,000	4,479.71		156,100		182,142		182,142	26,042						
S&P 500 INDEX CLIQUET_1YR 853SPB780	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022		7,200,000	4,479.71		123,120		190,907		190,907	67,787						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB781	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2021	08/16/2022		2,500,000	387.26		64,000		53,995		53,995	(10,005)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB786	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/24/2021	08/24/2022		2,500,000	4486.230/4654.460		54,500		67,430		67,430	12,930						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB787	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2021	08/24/2022		2,500,000	15357.680/16116.350		66,225		80,295		80,295	14,070						
S&P 500 INDEX CALLSPREAD_1YR 853SPB788	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/24/2021	08/24/2022		30,700,000	4486.230/4684.070		767,500		965,609		965,609	198,109						
S&P 500 INDEX CALLSPREAD_1YR 853SPB789	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2021	08/24/2022		7,800,000	4486.230/4965.810		384,540		534,217		534,217	149,677						
S&P 500 INDEX DIGITAL_1YR 853SPB790	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2021	08/24/2022		7,700,000	4,486.23		172,480		198,530		198,530	26,050						
S&P 500 INDEX CLIQUET_1YR 853SPB791	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2022		8,100,000	4,486.23		149,850		307,234		307,234	157,384						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB792	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/24/2021	08/24/2022		2,500,000	387.45		63,000		54,232		54,232	(8,768)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB795	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/01/2021	09/01/2022		34,500,000	4524.090/4724.050		859,050		1,060,616		1,060,616	201,566						
S&P 500 INDEX CALLSPREAD_1YR 853SPB796	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/01/2021	09/01/2022		5,700,000	4524.090/5014.500		281,580		380,805		380,805	99,225						

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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 853SPB797	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/01/2021	09/01/2022		6,200,000	4,524.09		138,260		156,965		156,965	18,705						
S&P 500 INDEX CLIQUET_1YR 853SPB798	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/01/2021	09/01/2022		8,400,000	4,524.09		154,560		107,775		107,775	(46,785)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB799	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/01/2021	09/01/2022		27,900,000	4524.090/4953.880		1,269,450		1,685,405		1,685,405	415,955						
S&P 500 INDEX CALLSPREAD_1YR 853SPB800	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/01/2021	09/01/2022		2,500,000	4524.090/5066.980		131,250		179,337		179,337	48,087						
S&P 500 INDEX CALL_1YR 853SPB801	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/01/2021	09/01/2022		5,700,000	4,796.44		204,060		329,308		329,308	125,248						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB802	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/01/2021	09/01/2022		1,000,000	388.73		25,400		20,350		20,350	(5,050)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB806	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/08/2021	09/08/2022		2,500,000	15620.850/16351.910		63,500		72,334		72,334	8,834						
S&P 500 INDEX CALLSPREAD_1YR 853SPB807	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2021	09/08/2022		24,500,000	4514.070/4711.790		617,155		749,991		749,991	132,836						
S&P 500 INDEX CALLSPREAD_1YR 853SPB808	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2022		4,900,000	4514.070/5002.490		250,292		330,418		330,418	80,126						
S&P 500 INDEX DIGITAL_1YR 853SPB809	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2021	09/08/2022		4,900,000	4,514.07		108,780		123,859		123,859	15,079						
S&P 500 INDEX CLIQUET_1YR 853SPB810	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2021	09/08/2022		5,100,000	4,514.07		91,290		113,763		113,763	22,473						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB811	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2021	09/08/2022		2,500,000	387.24		63,750		56,567		56,567	(7,183)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB812	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2022		2,500,000	4514.070/4626.920		38,150		44,747		44,747	6,597						
S&P 500 INDEX CALLSPREAD_1YR 853SPB816	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2021	09/16/2022		2,500,000	4473.750/4641.520		54,600		67,327		67,327	12,727						
S&P 500 INDEX CALLSPREAD_1YR 853SPB817	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2021	09/16/2022		39,300,000	4473.750/4668.360		980,142		1,219,685		1,219,685	239,543						
S&P 500 INDEX CALLSPREAD_1YR 853SPB818	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/16/2021	09/16/2022		6,200,000	4473.750/4953.780		318,060		430,317		430,317	112,257						
S&P 500 INDEX DIGITAL_1YR 853SPB819	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/16/2021	09/16/2022		7,600,000	4,473.75		168,188		194,902		194,902	26,714						
S&P 500 INDEX CLIQUET_1YR 853SPB820	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2021	09/16/2022		7,200,000	4,473.75		130,320		229,634		229,634	99,314						
S&P 500 INDEX CALLSPREAD_1YR 853SPB824	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2021	09/23/2022		32,500,000	4455.480/4649.290		815,750		1,014,964		1,014,964	199,214						
S&P 500 INDEX CALLSPREAD_1YR 853SPB825	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/24/2021	09/23/2022		6,300,000	4455.480/4931.380		322,560		441,415		441,415	118,855						

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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 DIGITAL_1YR 853SPB826	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/24/2021	09/23/2022		6,100,000	4,455.48		135,420		157,891		157,891	22,471						
S&P 500 INDEX CLIQUET_1YR 853SPB827	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2021	09/23/2022		8,500,000	4,455.48		153,000		373,878		373,878	220,878						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB828	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	09/24/2021	09/23/2022		2,500,000	381.53		63,500		79,963		79,963	16,463						
S&P 500 INDEX CALLSPREAD_1YR 853SPB831	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/01/2021	09/30/2022		2,500,000	4357.040/4520.430		54,950		70,170		70,170	15,220						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB832	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/01/2021	09/30/2022		2,500,001	14791.870/15484.130		63,450		82,145		82,145	18,695						
S&P 500 INDEX CALLSPREAD_1YR 853SPB833	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	10/01/2021	09/30/2022		30,800,000	4357.040/4546.570		773,080		998,366		998,366	225,286						
S&P 500 INDEX CALLSPREAD_1YR 853SPB834	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	10/01/2021	09/30/2022		7,300,000	4357.040/4821.940		378,870		543,381		543,381	164,511						
S&P 500 INDEX DIGITAL_1YR 853SPB835	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/01/2021	09/30/2022		7,400,000	4,357.04		162,800		196,517		196,517	33,717						
S&P 500 INDEX CLIQUET_1YR 853SPB836	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/01/2021	09/30/2022		8,100,000	4,357.04		153,090		222,798		222,798	69,708						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB837	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2021	09/30/2022		2,500,000	379.87		64,000		87,844		87,844	23,844						
S&P 500 INDEX CALLSPREAD_1YR 853SPB838	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	10/01/2021	09/30/2022		30,500,000	4357.040/4770.960		1,457,900		2,051,918		2,051,918	594,018						
S&P 500 INDEX CALLSPREAD_1YR 853SPB839	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/01/2021	09/30/2022		2,500,000	4422.400/4705.600		83,250		115,518		115,518	32,268						
S&P 500 INDEX CALLSPREAD_1YR 853SPB840	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	10/01/2021	09/30/2022		2,500,000	4357.040/4879.880		140,250		205,519		205,519	65,269						
S&P 500 INDEX CALL_1YR 853SPB841	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2021	09/30/2022		5,700,000	4,618.46		245,100		521,577		521,577	276,477						
S&P 500 INDEX CALLSPREAD_1YR 853SPB844	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/08/2021	10/07/2022		29,100,000	4391.340/4581.490		715,860		924,291		924,291	208,431						
S&P 500 INDEX CALLSPREAD_1YR 853SPB845	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2021	10/07/2022		4,800,000	4391.340/4864.290		247,152		352,220		352,220	105,068						
S&P 500 INDEX DIGITAL_1YR 853SPB846	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/08/2021	10/07/2022		6,800,000	4,391.34		147,560		177,376		177,376	29,816						
S&P 500 INDEX CLIQUET_1YR 853SPB847	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2021	10/07/2022		6,700,000	4,391.34		121,940		231,059		231,059	109,119						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB848	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2021	10/07/2022		2,500,000	378.31		63,500		95,598		95,598	32,098						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB852	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2021	10/14/2022		2,600,001	15146.920/15833.080		63,804		78,332		78,332	14,528						
S&P 500 INDEX CALLSPREAD_1YR 853SPB853	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2021	10/14/2022		32,400,000	4471.370/4665.430		801,576		994,629		994,629	193,053						

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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 853SPB854	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/15/2021	10/14/2022		7,500,000	4471.370/4953.830		377,250		521,932		521,932	144,682						
S&P 500 INDEX DIGITAL_1YR 853SPB855	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/15/2021	10/14/2022		8,000,000	4,471.37		175,200		202,944		202,944	27,744						
S&P 500 INDEX CLIQUET_1YR 853SPB856	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2021	10/14/2022		11,400,000	4,471.37		213,180		346,913		346,913	133,733						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB857	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	10/15/2021	10/14/2022		2,500,000	379.98		63,500		88,681		88,681	25,181						
S&P 500 INDEX CALLSPREAD_1YR 853SPB860	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/22/2021	10/21/2022		2,900,000	4544.900/4715.330		63,481		74,330		74,330	10,849						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB861	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/22/2021	10/21/2022		2,500,000	15355.070/16041.440		60,725		71,820		71,820	11,095						
S&P 500 INDEX CALLSPREAD_1YR 853SPB862	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/22/2021	10/21/2022		31,500,000	4544.900/4741.240		777,735		923,016		923,016	145,281						
S&P 500 INDEX CALLSPREAD_1YR 853SPB863	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/22/2021	10/21/2022		7,000,000	4544.900/5032.570		352,380		455,954		455,954	103,574						
S&P 500 INDEX DIGITAL_1YR 853SPB864	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/22/2021	10/21/2022		8,100,000	4,544.90		178,200		198,306		198,306	20,106						
S&P 500 INDEX CLIQUET_1YR 853SPB865	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/22/2021	10/21/2022		5,300,000	4,544.90		103,880		154,435		154,435	50,555						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB866	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	10/22/2021	10/21/2022		2,500,000	381.01		63,750		84,873		84,873	21,123						
S&P 500 INDEX CALLSPREAD_1YR 853SPB869	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/01/2021	11/01/2022		2,500,000	4613.670/4786.680		54,250		61,236		61,236	6,986						
S&P 500 INDEX CALLSPREAD_1YR 853SPB870	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2021	11/01/2022		32,000,000	4613.670/4811.140		785,920		887,029		887,029	101,109						
S&P 500 INDEX CALLSPREAD_1YR 853SPB871	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/01/2021	11/01/2022		7,600,000	4613.670/5075.960		369,360		439,744		439,744	70,384						
S&P 500 INDEX CALL_1YR 853SPB872	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2021	11/01/2022		2,500,000	4,613.67		178,975		228,596		228,596	49,621						
S&P 500 INDEX DIGITAL_1YR 853SPB873	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2021	11/01/2022		6,000,000	4,613.67		132,600		141,599		141,599	8,999						
S&P 500 INDEX CLIQUET_1YR 853SPB874	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2021	11/01/2022		6,400,000	4,613.67		134,400		148,912		148,912	14,512						
S&P 500 INDEX CALLSPREAD_1YR 853SPB875	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2021	11/01/2022		30,900,000	4613.670/5051.510		1,450,446		1,716,913		1,716,913	266,467						
S&P 500 INDEX CALLSPREAD_1YR 853SPB876	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2021	11/01/2022		2,500,000	4613.670/5167.310		136,200		164,228		164,228	28,028						
S&P 500 INDEX CALL_1YR 853SPB877	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/01/2021	11/01/2022		5,800,000	4,890.95		223,996		311,046		311,046	87,050						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB881	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2022		2,500,001	16336.030/17056.450		59,500		57,958		57,958	(1,542)						

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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 853SPB882	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/08/2021	11/08/2022		29,200,000	4701.700/4899.170		694,960		744,342		744,342	49,382						
S&P 500 INDEX CALLSPREAD_1YR 853SPB883	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2022		6,200,000	4701.700/5165.290		295,740		321,476		321,476	25,736						
S&P 500 INDEX DIGITAL_1YR 853SPB884	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022		6,600,000	4,701.70		146,520		147,505		147,505	985						
S&P 500 INDEX CLIQUET_1YR 853SPB885	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/08/2021	11/08/2022		7,700,000	4,701.70		169,400		219,320		219,320	49,920						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB886	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/08/2021	11/08/2022		2,500,000	387.57		64,000		61,578		61,578	(2,422)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB889	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/16/2021	11/16/2022		2,500,000	4700.900/4877.180		54,000		57,380		57,380	3,380						
S&P 500 INDEX CALLSPREAD_1YR 853SPB890	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/16/2021	11/16/2022		30,600,000	4700.900/4899.280		731,340		783,267		783,267	51,927						
S&P 500 INDEX CALLSPREAD_1YR 853SPB891	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2021	11/16/2022		5,800,000	4700.900/5164.410		275,500		301,729		301,729	26,229						
S&P 500 INDEX CALLSPREAD_1YR 853SPB892	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/16/2021	11/16/2022		8,400,000	4,700.90		184,800		186,897		186,897	2,097						
S&P 500 INDEX CLIQUET_1YR 853SPB893	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2021	11/16/2022		8,400,000	4,700.90		182,280		227,211		227,211	44,931						
S&P 500 INDEX CALLSPREAD_1YR 853SPB897	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/23/2021	11/23/2022		29,700,000	4690.700/4886.771		712,800		758,869		758,869	46,069						
S&P 500 INDEX CALLSPREAD_1YR 853SPB898	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/23/2021	11/23/2022		4,500,000	4690.700/5153.203		219,600		237,431		237,431	17,831						
S&P 500 INDEX DIGITAL_1YR 853SPB899	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/23/2021	11/23/2022		7,200,000	4,690.70		159,120		161,406		161,406	2,286						
S&P 500 INDEX CLIQUET_1YR 853SPB900	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2021	11/23/2022		8,500,000	4,690.70		174,250		257,412		257,412	83,162						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB901	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2021	11/23/2022		4,500,000	382.56		113,400		146,726		146,726	33,326						
S&P 500 INDEX CALLSPREAD_1YR 853SPB905	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/01/2021	12/01/2022		2,500,000	4682.280/4682.280		55,225		64,312		64,312	9,087						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB906	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2021	12/01/2022		2,499,999	15877.720/16569.990		59,275		63,207		63,207	3,932						
S&P 500 INDEX CALLSPREAD_1YR 853SPB907	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/01/2021	12/01/2022		24,700,000	4702.140/4702.140		598,975		706,082		706,082	107,107						
S&P 500 INDEX CALLSPREAD_1YR 853SPB908	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/01/2021	12/01/2022		5,000,000	4961.180/4961.180		252,000		312,427		312,427	60,427						
S&P 500 INDEX DIGITAL_1YR 853SPB909	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2021	12/01/2022		6,500,000	4,513.04		143,000		158,206		158,206	15,206						

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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 853SPB910	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2021	12/01/2022		5,800,000	4,513.04		114,260		186,239		186,239	71,979						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB911	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2021	12/01/2022		2,500,000	382.00		63,000		84,508		84,508	21,508						
S&P 500 INDEX CALLSPREAD_1YR 853SPB912	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/01/2021	12/01/2022		28,700,000	4513.040/4941.30		1,396,255		1,726,136		1,726,136	329,881						
S&P 500 INDEX CALLSPREAD_1YR 853SPB913	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/01/2021	12/01/2022		6,200,000	4580.740/4874.080		208,320		256,343		256,343	48,023						
S&P 500 INDEX CALL_1YR 853SPB914	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/01/2021	12/01/2022		5,400,000	4,783.82		247,860		393,550		393,550	145,690						
S&P 500 INDEX DIGITAL_1YR 853SPB915	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/01/2021	12/01/2022		2,500,000	4,513.04		119,500		133,440		133,440	13,940						
S&P 500 INDEX CALLSPREAD_1YR 853SPB918	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/08/2021	12/08/2022		25,000,000	4701.210/4898.660		604,250		635,577		635,577	31,327						
S&P 500 INDEX CALLSPREAD_1YR 853SPB919	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/08/2021	12/08/2022		6,400,000	4701.210/5163.810		312,960		334,281		334,281	21,321						
S&P 500 INDEX DIGITAL_1YR 853SPB920	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/08/2021	12/08/2022		5,900,000	4,701.21		130,980		130,558		130,558	(422)						
S&P 500 INDEX CLIQUET_1YR 853SPB921	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/08/2021	12/08/2022		7,400,000	4,701.21		151,700		219,176		219,176	67,476						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB922	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	12/08/2021	12/08/2022		2,500,000	384.47		62,500		75,443		75,443	12,943						
S&P 500 INDEX CALLSPREAD_1YR 853SPB926	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/16/2021	12/16/2022		32,300,000	4668.670/4864.750		788,120		839,956		839,956	51,836						
S&P 500 INDEX CALLSPREAD_1YR 853SPB927	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2021	12/16/2022		5,800,000	4668.670/5128.070		290,522		314,225		314,225	23,703						
S&P 500 INDEX DIGITAL_1YR 853SPB928	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/16/2021	12/16/2022		5,900,000	4,668.67		130,095		132,110		132,110	2,015						
S&P 500 INDEX CLIQUET_1YR 853SPB929	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/16/2021	12/16/2022		11,100,000	4,668.67		233,100		342,330		342,330	109,230						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB930	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2021	12/16/2022		2,500,000	386.09		63,000		70,231		70,231	7,231						
S&P 500 INDEX CALLSPREAD_1YR 853SPB933	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/27/2021	12/27/2022		2,500,000	4791.190/4970.860		55,250		53,263		53,263	(1,987)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPB934	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/27/2021	12/27/2022		2,499,999	16567.500/17286.530		59,200		54,082		54,082	(5,118)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB935	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/27/2021	12/27/2022		25,800,000	4791.190/4991.940		626,940		608,048		608,048	(18,892)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB936	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/27/2021	12/27/2022		5,300,000	4791.190/5261.680		258,110		248,954		248,954	(9,156)						
S&P 500 INDEX DIGITAL_1YR 853SPB937	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2022		5,800,000	4,791.19		129,920		121,150		121,150	(8,770)						

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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 853SPB938	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/27/2021	12/27/2022		6,400,000	4,791.19		129,920		160,884		160,884	30,964						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB939	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/27/2021	12/27/2022		2,500,000	387.75		67,250		65,475		65,475	(1,775)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB943	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022		28,000,000	4778.730/4979.440		683,200		668,722		668,722	(14,478)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB944	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022		4,400,000	4778.730/5249.910		215,556		211,095		211,095	(4,461)						
S&P 500 INDEX DIGITAL_1YR 853SPB945	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022		4,400,000	4,778.73		98,120		92,366		92,366	(5,754)						
S&P 500 INDEX CLIQUET_1YR 853SPB946	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/30/2021	12/30/2022		5,600,000	4,778.73		129,920		158,366		158,366	28,446						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB947	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	12/30/2021	12/30/2022		2,500,000	387.55		64,000		66,414		66,414	2,414						
S&P 500 INDEX CALLSPREAD_1YR 853SPB948	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022		31,500,000	4778.730/5232.710		1,501,920		1,473,017		1,473,017	(28,903)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB949	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022		2,500,000	4850.410/5161.030		82,600		80,581		80,581	(2,019)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB950	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/30/2021	12/30/2022		3,400,000	4778.730/5352.180		188,530		184,532		184,532	(3,998)						
S&P 500 INDEX CALL_1YR 853SPB951	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/30/2021	12/30/2022		7,100,000	5,065.45		301,040		286,267		286,267	(14,773)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB952	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	12/30/2021	12/30/2022		1,000,000	387.55		25,600		26,566		26,566	966						
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			2,240,381		2,240,381	128,123						
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			2,039,085		2,039,085	146,214						
S&P 500 INDEX ASIAN_10YR 853SPV075	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWIY9T8XKCSX06	04/16/2012	04/14/2022		3,300,000	1,369.57	410,850			2,895,564		2,895,564	216,148						
S&P 500 INDEX ASIAN_10YR 853SPV090	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWIY9T8XKCSX06	04/24/2012	04/22/2022		2,500,000	1,371.97	313,750			2,197,120		2,197,120	164,236						
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			2,549,696		2,549,696	207,473						
S&P 500 INDEX ASIAN_10YR 853SPV215	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWIY9T8XKCSX06	07/06/2012	07/06/2022		2,500,000	1,354.68	307,500			2,390,922		2,390,922	207,234						
S&P 500 INDEX ASIAN_10YR 853SPV270	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJWIY9T8XKCSX06	08/16/2012	08/16/2022		2,500,000	1,415.51	306,500			2,246,351		2,246,351	219,969						
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			2,200,311		2,200,311	230,330						
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			2,376,431		2,376,431	258,821						
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			2,362,573		2,362,573	252,541						
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			3,212,780		3,212,780	341,913						
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			2,410,299		2,410,299	274,392						
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			2,276,102		2,276,102	275,646						

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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 ASIAN_10YR 853SPV580	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	02/01/2013	02/01/2023		3,000,000	1,513.17	303,600			2,601,981		2,601,981	330,197						
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			2,898,539		2,898,539	374,117						
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			2,112,604		2,112,604	287,582						
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			2,089,905		2,089,905	289,792						
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			1,911,748		1,911,748	296,789						
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			1,982,089		1,982,089	302,327						
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			1,971,609		1,971,609	308,260						
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			2,062,999		2,062,999	316,500						
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			3,198,388		3,198,388	535,729						
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			2,081,287		2,081,287	349,760						
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			1,841,465		1,841,465	336,919						
S&P 500 INDEX ASIAN_10YR 853SPW070	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWIY9T8XKCSX06	11/22/2013	11/22/2023		2,700,000	1,804.76	313,470			1,889,062		1,889,062	364,023						
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			1,910,659		1,910,659	370,803						
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			2,417,248		2,417,248	480,152						
S&P 500 INDEX ASIAN_10YR 853SPW130	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWIY9T8XKCSX06	01/08/2014	01/08/2024		5,100,000	1,837.49	617,610			3,527,496		3,527,496	709,667						
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			1,717,063		1,717,063	349,683						
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			1,697,001		1,697,001	362,179						
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			1,768,992		1,768,992	378,211						
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			1,663,608		1,663,608	376,232						
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			1,592,115		1,592,115	378,581						
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			1,679,096		1,679,096	402,756						
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			1,613,264		1,613,264	400,451						
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			1,593,974		1,593,974	411,911						
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			1,528,546		1,528,546	413,223						
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			1,611,340		1,611,340	428,750						
S&P 500 INDEX ASIAN_10YR 853SPY100	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWIY9T8XKCSX06	03/24/2015	03/24/2025		2,500,000	2,091.50	329,750			1,580,615		1,580,615	438,416						
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			1,651,802		1,651,802	445,317						
S&P 500 INDEX ASIAN_10YR 853SPY170	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWIY9T8XKCSX06	04/16/2015	04/16/2025		2,500,000	2,104.99	328,000			1,585,824		1,585,824	442,899						
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			1,573,019		1,573,019	447,974						

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 ASIAN_10YR 853SPY435	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZIIX446	07/24/2015	07/24/2025		2,500,000	2,079.65	322,750			1,699,620		1,699,620	476,219						
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			2,008,594		2,008,594	520,323						
S&P 500 INDEX ASIAN_10YR 853SPY655	Multiple	N/A	EQ/IDX	SunTrust Capital ... IYDOJBGJIIY9T8XKCSX06	10/23/2015	10/23/2025		2,500,000	2,075.15	310,750			1,781,977		1,781,977	503,113						
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			1,849,978		1,849,978	514,723						
S&P 500 INDEX ASIAN_10YR 853SPY995	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZIIX446	02/08/2016	02/06/2026		2,500,000	1,853.44	320,000			2,380,013		2,380,013	589,995						
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			1,920,288		1,920,288	550,640						
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			1,816,843		1,816,843	562,902						
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			1,914,850		1,914,850	585,909						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										15,918,880	92,388,982		251,356,313	XXX	251,356,313	73,344,644					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										15,918,880	92,388,982		251,356,313	XXX	251,356,313	73,344,644					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										15,918,880	92,388,982		251,356,313	XXX	251,356,313	73,344,644					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										15,918,880	92,388,982		251,356,313	XXX	251,356,313	73,344,644					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
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

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)
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										15,918,880	92,388,982		251,356,313	XXX	251,356,313	73,344,644					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										15,918,880	92,388,982		251,356,313	XXX	251,356,313	73,344,644					XXX	XXX

(a)

Code	Description of Hedged Risk(s)
EQ/IDX	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 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)
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 853SPA844	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2019	04/01/2021	04/01/2021	EXERCISE		2,500,000	2867.190/2939.160	37,000		62,750		37,000		(23,111)			25,750			
S&P 500 INDEX DIGITAL_1YR 853SPB143	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/08/2020	01/08/2021	01/08/2021	EXERCISE		5,300,000	3,253.05	130,910		203,520		130,910		(71,710)			72,610			
S&P 500 INDEX CALLSPREAD_1YR 853SPB144	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2020	01/08/2021	01/08/2021	EXERCISE		13,200,000	3253.050/3394.232	324,720		572,870		324,720		(244,623)			248,150			
S&P 500 INDEX CALLSPREAD_1YR 853SPB145	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/08/2020	01/08/2021	01/08/2021	EXERCISE		6,300,000	3253.050/3729.947	342,090		923,586		342,090		(533,927)			581,496			
S&P 500 INDEX CLIQUET_1YR 853SPB146	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/08/2020	01/08/2021	01/08/2021	EXPIRATION		5,700,000	3,253.05	76,950				76,950		(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	01/15/2021	EXERCISE		2,700,000	3316.810/3449.482	61,830		108,000		61,830		(43,651)			46,170			
S&P 500 INDEX DIGITAL_1YR 853SPB152	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	01/16/2020	01/15/2021	01/15/2021	EXERCISE		3,400,000	3,316.81	83,640		130,558		83,640		(44,685)			46,918			
S&P 500 INDEX CALLSPREAD_1YR 853SPB153	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	01/16/2020	01/15/2021	01/15/2021	EXERCISE		12,100,000	3316.810/3461.754	297,660		528,770		297,660		(218,273)			231,110			
S&P 500 INDEX CALLSPREAD_1YR 853SPB154	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2020	01/15/2021	01/15/2021	EXERCISE		4,000,000	3316.810/3805.044	212,400		544,427		212,400		(291,478)			332,027			
S&P 500 INDEX CLIQUET_1YR 853SPB155	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/16/2020	01/15/2021	01/15/2021	EXPIRATION		7,100,000	3,316.81	109,340				109,340		(109,340)			(109,340)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB158	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/24/2020	01/22/2021	01/22/2021	EXERCISE		2,500,000	3295.470/3427.288	57,000		100,000		57,000		(39,300)			43,000			
S&P 500 INDEX DIGITAL_1YR 853SPB159	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2020	01/22/2021	01/22/2021	EXERCISE		6,000,000	3,295.47	148,200		231,600		148,200		(77,245)			83,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPB160	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/24/2020	01/22/2021	01/22/2021	EXERCISE		14,000,000	3295.470/3439.811	345,800		613,200		345,800		(244,029)			267,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPB161	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/24/2020	01/22/2021	01/22/2021	EXERCISE		7,700,000	3295.470/3783.858	425,040		1,141,143		425,040		(556,295)			716,103			
S&P 500 INDEX CLIQUET_1YR 853SPB162	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2020	01/22/2021	01/22/2021	EXPIRATION		6,400,000	3,295.47	81,920				81,920		(81,920)			(81,920)			
S&P 500 INDEX DIGITAL_1YR 853SPB166	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	01/31/2020	01/29/2021	01/29/2021	EXERCISE		4,900,000	3,225.52	118,580		189,629		118,580		(65,810)			71,049			
S&P 500 INDEX CALLSPREAD_1YR 853SPB167	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/31/2020	01/29/2021	01/29/2021	EXERCISE		14,100,000	3225.520/3366.152	345,450		614,748		345,450		(245,206)			269,298			
S&P 500 INDEX CALLSPREAD_1YR 853SPB168	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	01/31/2020	01/29/2021	01/29/2021	EXERCISE		7,700,000	3225.520/3706.767	434,280		1,148,840		434,280		(595,314)			714,560			
S&P 500 INDEX CLIQUET_1YR 853SPB169	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/31/2020	01/29/2021	01/29/2021	EXPIRATION		5,800,000	3,225.52	69,600				69,600		(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	02/03/2021	EXERCISE		25,800,000	3248.920/3557.567	1,158,420		2,451,021		1,158,420		(1,100,811)			1,292,601			
S&P 500 INDEX CALLSPREAD_1YR 853SPB173	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/03/2020	02/03/2021	02/03/2021	EXERCISE		3,700,000	3297.653/3508.833	115,440		240,500		115,440		(106,933)			125,060			
S&P 500 INDEX CALL_1YR 853SPB174	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/03/2020	02/03/2021	02/03/2021	EXERCISE		3,700,000	3,403.24	133,570		486,201		133,570		(289,871)			352,631			
S&P 500 INDEX DIGITAL_1YR 853SPB176	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/07/2020	02/05/2021	02/05/2021	EXERCISE		5,900,000	3,327.71	143,960		229,510		143,960		(72,146)			85,550			
S&P 500 INDEX CALLSPREAD_1YR 853SPB177	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/07/2020	02/05/2021	02/05/2021	EXERCISE		18,400,000	3327.710/3473.463	447,120		805,920		447,120		(296,605)			358,800			
S&P 500 INDEX CALLSPREAD_1YR 853SPB178	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/07/2020	02/05/2021	02/05/2021	EXERCISE		9,500,000	3327.710/3830.859	514,900		1,436,400		514,900		(625,088)			921,500			
S&P 500 INDEX CLIQUET_1YR 853SPB179	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/07/2020	02/05/2021	02/05/2021	EXPIRATION		8,000,000	3,327.71	106,400				106,400		(106,400)			(106,400)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB183	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	02/12/2021	EXERCISE		2,500,000	3380.160/3473.790	40,275		69,250		40,275		(22,161)			28,975			

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S&P 500 INDEX CALLSPREAD_1YR 853SPB184	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	02/12/2021	EXERCISE		2,500,000	3380.160/3515.366	55,925		100,000		55,925		(33,377)			44,075			
S&P 500 INDEX DIGITAL_1YR 853SPB185	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/14/2020	02/12/2021	02/12/2021	EXERCISE		7,000,000	3,380.16	171,500		271,600		171,500		(77,398)			100,100			
S&P 500 INDEX CALLSPREAD_1YR 853SPB186	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/14/2020	02/12/2021	02/12/2021	EXERCISE		17,900,000	3380.160/3529.563	434,791		791,800		434,791		(269,298)			357,009			
S&P 500 INDEX CALLSPREAD_1YR 853SPB187	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	02/14/2020	02/12/2021	02/12/2021	EXERCISE		8,600,000	3380.160/3873.663	453,220		1,255,591		453,220		(469,232)			802,371			
S&P 500 INDEX CLIQUET_1YR 853SPB188	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2020	02/12/2021	02/12/2021	EXPIRATION		7,300,000	3,380.16	96,360				96,360		(96,360)			(96,360)			
S&P 500 INDEX DIGITAL_1YR 853SPB192	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/24/2020	02/24/2021	02/24/2021	EXERCISE		5,600,000	3,225.89	136,640		216,160		136,640		(65,927)			79,520			
S&P 500 INDEX CALLSPREAD_1YR 853SPB193	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	02/24/2020	02/24/2021	02/24/2021	EXERCISE		16,200,000	3225.890/3368.796	401,760		717,657		401,760		(258,516)			315,897			
S&P 500 INDEX CALLSPREAD_1YR 853SPB194	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/24/2020	02/24/2021	02/24/2021	EXERCISE		6,400,000	3225.890/3708.160	375,616		956,800		375,616		(437,366)			581,184			
S&P 500 INDEX CLIQUET_1YR 853SPB195	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/24/2020	02/24/2021	02/24/2021	EXPIRATION		4,600,000	3,225.89	58,880				58,880		(58,880)			(58,880)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB199	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/02/2020	03/02/2021	03/02/2021	EXERCISE		2,500,000	3090.230/3213.839	56,500		100,000		56,500		(38,253)			43,500			
S&P 500 INDEX DIGITAL_1YR 853SPB200	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/02/2020	03/02/2021	03/02/2021	EXERCISE		4,200,000	3,090.23	94,080		154,140		94,080		(53,349)			60,060			
S&P 500 INDEX CALLSPREAD_1YR 853SPB201	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	03/02/2020	03/02/2021	03/02/2021	EXERCISE		13,200,000	3090.230/3222.182	318,120		563,640		318,120		(215,373)			245,520			
S&P 500 INDEX CALLSPREAD_1YR 853SPB202	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	03/02/2020	03/02/2021	03/02/2021	EXERCISE		6,400,000	3090.230/3495.359	374,400		839,042		374,400		(389,526)			464,642			
S&P 500 INDEX CLIQUET_1YR 853SPB203	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/02/2020	03/02/2021	03/02/2021	EXPIRATION		6,400,000	3,090.23	97,280				97,280		(97,280)			(97,280)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB204	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	03/02/2020	03/02/2021	03/02/2021	EXERCISE		21,300,000	3090.230/3383.801	1,001,100		2,023,487		1,001,100		(874,127)			1,022,387			
S&P 500 INDEX CALL_1YR 853SPB205	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	03/02/2020	03/02/2021	03/02/2021	EXERCISE		2,500,000	3,237.02	122,750		512,316		122,750		(313,127)			389,566			
S&P 500 INDEX DIGITAL_1YR 853SPB208	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/06/2020	03/05/2021	03/05/2021	EXERCISE		5,200,000	2,972.37	113,360		190,320		113,360		(71,823)			76,960			
S&P 500 INDEX CALLSPREAD_1YR 853SPB209	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2020	03/05/2021	03/05/2021	EXERCISE		18,700,000	2972.370/3098.695	443,190		794,750		443,190		(320,774)			351,560			
S&P 500 INDEX CALLSPREAD_1YR 853SPB210	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	03/05/2021	EXERCISE		8,700,000	2972.370/3363.236	549,840		1,144,060		549,840		(521,739)			594,220			
S&P 500 INDEX CLIQUET_1YR 853SPB211	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	03/05/2021	EXPIRATION		5,300,000	2,972.37	56,710				56,710		(56,710)			(56,710)			
S&P 500 INDEX CALLSPREAD_1YR 853SPB214	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	03/16/2020	03/16/2021	03/16/2021	EXERCISE		2,500,000	2386.130/2481.580	56,750		100,005		56,750		(42,113)			43,255			
S&P 500 INDEX DIGITAL_1YR 853SPB215	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2020	03/16/2021	03/16/2021	EXERCISE		6,200,000	2,386.13	133,300		227,540		133,300		(91,835)			94,240			
S&P 500 INDEX CALLSPREAD_1YR 853SPB216	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	03/16/2020	03/16/2021	03/16/2021	EXERCISE		21,800,000	2386.130/2487.300	523,200		924,303		523,200		(390,499)			401,103			
S&P 500 INDEX CALLSPREAD_1YR 853SPB217	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	03/16/2020	03/16/2021	03/16/2021	EXERCISE		11,400,000	2386.130/2699.910	764,940		1,499,119		764,940		(713,234)			734,179			
S&P 500 INDEX CLIQUET_1YR 853SPB218	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/16/2020	03/16/2021	03/16/2021	EXERCISE		7,100,000	2,386.13	69,580		1,053,615		69,580		(589,135)			984,035			
S&P 500 INDEX CALLSPREAD_1YR 853SPB223	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2021	03/24/2021	EXERCISE		2,500,000	2447.330/2545.223	55,000		100,000		55,000		(43,564)			45,000			
S&P 500 INDEX DIGITAL_1YR 853SPB224	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/24/2020	03/24/2021	03/24/2021	EXERCISE		8,200,000	2,447.33	179,580		300,120		179,580		(116,533)			120,540			
S&P 500 INDEX CALLSPREAD_1YR 853SPB225	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2021	03/24/2021	EXERCISE		21,800,000	2447.330/2550.852	503,580		922,140		503,580		(405,263)			418,560			

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S&P 500 INDEX CALLSPREAD_1YR 853SPB226	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/24/2020	03/24/2021	03/24/2021	EXERCISE		8,700,000	2447.330/2769.643	519,390		1,145,790		519,390		(605,668)			626,400			
S&P 500 INDEX CLIQUET_1YR 853SPB227	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/24/2020	03/24/2021	03/24/2021	EXERCISE		7,400,000	2,447.33	73,260		547,080		73,260		(262,124)			473,820			
S&P 500 INDEX CALL_1YR 853SPB228	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/24/2020	03/24/2021	03/24/2021	EXERCISE		2,500,000	2,447.33	274,000		1,472,840		274,000		(1,062,713)			1,198,840			
S&P 500 INDEX CALLSPREAD_1YR 853SPB231	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021	04/01/2021	EXERCISE		2,500,000	2470.500/2551.285	45,750		81,750		45,750		(34,648)			36,000			
S&P 500 INDEX DIGITAL_1YR 853SPB232	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/01/2020	04/01/2021	04/01/2021	EXERCISE		5,000,000	2,470.50	112,000		193,500		112,000		(78,477)			81,500			
S&P 500 INDEX CALLSPREAD_1YR 853SPB233	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021	04/01/2021	EXERCISE		17,300,000	2470.500/2578.707	411,740		757,740		411,740		(333,230)			346,000			
S&P 500 INDEX CALLSPREAD_1YR 853SPB234	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021	04/01/2021	EXERCISE		7,300,000	2470.500/2795.370	468,660		959,950		468,660		(470,734)			491,290			
S&P 500 INDEX CLIQUET_1YR 853SPB235	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2020	04/01/2021	04/01/2021	EXERCISE		5,900,000	2,470.50	70,210		387,009		70,210		(90,825)			316,799			
S&P 500 INDEX CALLSPREAD_1YR 853SPB236	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021	04/01/2021	EXERCISE		20,400,000	2470.500/2705.197	995,520		1,938,000		995,520		(904,927)			942,480			
S&P 500 INDEX CALLSPREAD_1YR 853SPB237	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021	04/01/2021	EXERCISE		2,500,000	2507.557/2668.140	84,000		162,500		84,000		(75,405)			78,500			
S&P 500 INDEX CALL_1YR 853SPB238	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/01/2020	04/01/2021	04/01/2021	EXERCISE		3,200,000	2,587.85	323,200		1,854,873		323,200		(1,193,092)			1,531,673			
S&P 500 INDEX CALLSPREAD_1YR 853SPB242	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2021	04/08/2021	EXERCISE		3,500,000	2749.980/2859.979	78,050		140,000		78,050		(57,046)			61,950			
S&P 500 INDEX DIGITAL_1YR 853SPB243	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/08/2020	04/08/2021	04/08/2021	EXERCISE		7,800,000	2,749.98	184,080		309,660		184,080		(116,393)			125,580			
S&P 500 INDEX CALLSPREAD_1YR 853SPB244	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2021	04/08/2021	EXERCISE		21,800,000	2749.980/2872.629	538,460		972,280		538,460		(398,940)			433,820			
S&P 500 INDEX CALLSPREAD_1YR 853SPB245	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/08/2020	04/08/2021	04/08/2021	EXERCISE		11,500,000	2749.980/3116.552	732,550		1,532,940		732,550		(718,841)			800,390			
S&P 500 INDEX CLIQUET_1YR 853SPB246	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2020	04/08/2021	04/08/2021	EXERCISE		9,100,000	2,749.98	101,010		674,413		101,010		(312,460)			573,403			
S&P 500 INDEX CALLSPREAD_1YR 853SPB249	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/16/2020	04/16/2021	04/16/2021	EXERCISE		2,700,000	2799.550/2911.532	60,318		108,000		60,318		(42,717)			47,682			
S&P 500 INDEX DIGITAL_1YR 853SPB250	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/16/2020	04/16/2021	04/16/2021	EXERCISE		8,300,000	2,799.55	186,750		315,400		186,750		(116,956)			128,650			
S&P 500 INDEX CALLSPREAD_1YR 853SPB251	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/16/2020	04/16/2021	04/16/2021	EXERCISE		19,000,000	2799.550/2918.810	449,730		809,400		449,730		(322,130)			359,670			
S&P 500 INDEX CALLSPREAD_1YR 853SPB252	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2020	04/16/2021	04/16/2021	EXERCISE		11,500,000	2799.550/3092.382	600,300		1,202,888		600,300		(530,771)			602,588			
S&P 500 INDEX CLIQUET_1YR 853SPB253	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2020	04/16/2021	04/16/2021	EXERCISE		6,600,000	2,799.55	71,280		966,284		71,280		(410,674)			895,004			
S&P 500 INDEX CALLSPREAD_1YR 853SPB257	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	04/23/2021	EXERCISE		2,500,000	2836.740/2950.209	56,000		100,000		56,000		(38,513)			44,000			
S&P 500 INDEX DIGITAL_1YR 853SPB258	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/24/2020	04/23/2021	04/23/2021	EXERCISE		9,700,000	2,836.74	219,220		366,660		219,220		(129,827)			147,440			
S&P 500 INDEX CALLSPREAD_1YR 853SPB259	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	04/23/2021	EXERCISE		27,900,000	2836.740/2957.585	666,810		1,188,540		666,810		(456,028)			521,730			
S&P 500 INDEX CALLSPREAD_1YR 853SPB260	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	04/23/2021	EXERCISE		14,900,000	2836.740/3133.179	798,640		1,557,050		798,640		(647,393)			758,410			
S&P 500 INDEX CLIQUET_1YR 853SPB261	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2020	04/23/2021	04/23/2021	EXERCISE		9,300,000	2,836.74	97,650		687,547		97,650		(265,564)			589,897			
S&P 500 INDEX CALLSPREAD_1YR 853SPB265	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	05/01/2020	04/30/2021	04/30/2021	EXERCISE		2,500,000	2830.710/2911.385	41,575		71,250		41,575		(25,643)			29,675			
S&P 500 INDEX CALLSPREAD_1YR 853SPB266	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	05/01/2020	04/30/2021	04/30/2021	EXERCISE		2,500,000	2830.710/2943.938	56,950		100,000		56,950		(37,208)			43,050			

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S&P 500 INDEX DIGITAL_1YR 853SPB267	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/01/2020	04/30/2021	04/30/2021	EXERCISE		6,900,000	2,830.71	146,280		241,500		146,280		(83,030)			95,220			
S&P 500 INDEX CALLSPREAD_1YR 853SPB268	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2020	04/30/2021	04/30/2021	EXERCISE		20,700,000	2830.710/2949.03 3	489,141		865,260		489,141		(325,317)			376,119			
S&P 500 INDEX CALLSPREAD_1YR 853SPB269	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/01/2020	04/30/2021	04/30/2021	EXERCISE		9,600,000	2830.710/3154.26 0	559,680		1,097,279		559,680		(452,370)			537,599			
S&P 500 INDEX CLIQUET_1YR 853SPB270	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2020	04/30/2021	04/30/2021	EXERCISE		6,500,000	2,830.71	79,950		414,665		79,950		(44,256)			334,715			
S&P 500 INDEX CALL_1YR 853SPB271	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/01/2020	04/30/2021	04/30/2021	EXERCISE		2,500,000	2,830.71	268,500		1,192,687		268,500		(560,450)			924,187			
S&P 500 INDEX CALLSPREAD_1YR 853SPB272	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/01/2020	04/30/2021	04/30/2021	EXERCISE		19,000,000	2830.710/3099.62 7	948,480		1,805,000		948,480		(726,509)			856,520			
S&P 500 INDEX CALL_1YR 853SPB273	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/01/2020	04/30/2021	04/30/2021	EXERCISE		3,800,000	2,979.32	301,340		1,613,387		301,340		(771,234)			1,312,047			
S&P 500 INDEX CALLSPREAD_1YR 853SPB274	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/01/2020	04/30/2021	04/30/2021	EXERCISE		2,500,000	2830.710/3170.39 5	151,250		300,004		151,250		(124,938)			148,754			
S&P 500 INDEX DIGITAL_1YR 853SPB277	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/08/2020	05/07/2021	05/07/2021	EXERCISE		6,300,000	2,929.80	130,410		211,680		130,410		(66,949)			81,270			
S&P 500 INDEX CALLSPREAD_1YR 853SPB278	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2020	05/07/2021	05/07/2021	EXERCISE		22,800,000	2929.800/3052.55 8	542,640		955,320		542,640		(336,688)			412,680			
S&P 500 INDEX CALLSPREAD_1YR 853SPB279	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/08/2020	05/07/2021	05/07/2021	EXERCISE		8,900,000	2929.800/3264.96 9	501,070		1,018,160		501,070		(412,680)			517,090			
S&P 500 INDEX CLIQUET_1YR 853SPB280	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/08/2020	05/07/2021	05/07/2021	EXERCISE		8,500,000	2,929.80	121,550		901,338		121,550		(285,795)			779,788			
S&P 500 INDEX CALLSPREAD_1YR 853SPB283	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/15/2020	05/14/2021	05/14/2021	EXERCISE		2,800,000	2863.700/2978.24 8	64,960		112,002		64,960		(39,096)			47,042			
S&P 500 INDEX DIGITAL_1YR 853SPB284	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/15/2020	05/14/2021	05/14/2021	EXERCISE		7,200,000	2,863.70	151,200		243,360		151,200		(76,652)			92,160			
S&P 500 INDEX CALLSPREAD_1YR 853SPB285	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/15/2020	05/14/2021	05/14/2021	EXERCISE		22,200,000	2863.700/2982.54 3	530,580		921,272		530,580		(325,106)			390,692			
S&P 500 INDEX CALLSPREAD_1YR 853SPB286	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/15/2020	05/14/2021	05/14/2021	EXERCISE		11,800,000	2863.700/3197.03 4	697,380		1,373,501		697,380		(546,785)			676,121			
S&P 500 INDEX CLIQUET_1YR 853SPB287	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2020	05/14/2021	05/14/2021	EXERCISE		5,500,000	2,863.70	74,250		845,886		74,250		(331,727)			771,636			
S&P 500 INDEX CALLSPREAD_1YR 853SPB292	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/26/2020	05/26/2021	05/26/2021	EXERCISE		2,500,000	2991.770/3111.44 0	58,000		100,000		58,000		(31,378)			42,000			
S&P 500 INDEX DIGITAL_1YR 853SPB293	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/26/2020	05/26/2021	05/26/2021	EXERCISE		7,300,000	2,991.77	156,220		247,470		156,220		(68,830)			91,250			
S&P 500 INDEX CALLSPREAD_1YR 853SPB294	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/26/2020	05/26/2021	05/26/2021	EXERCISE		22,100,000	2991.770/3116.82 6	530,842		923,780		530,842		(294,266)			392,938			
S&P 500 INDEX CALLSPREAD_1YR 853SPB295	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	05/26/2020	05/26/2021	05/26/2021	EXERCISE		9,000,000	2991.770/3338.51 6	519,300		1,043,096		519,300		(389,520)			523,797			
S&P 500 INDEX CLIQUET_1YR 853SPB296	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2020	05/26/2021	05/26/2021	EXERCISE		6,400,000	2,991.77	94,080		437,509		94,080		(106,009)			343,429			
S&P 500 INDEX CALLSPREAD_1YR 853SPB299	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/01/2020	06/01/2021	06/01/2021	EXERCISE		2,500,000	3055.730/3177.95 9	57,475		100,001		57,475		(30,059)			42,526			
S&P 500 INDEX DIGITAL_1YR 853SPB300	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/01/2020	06/01/2021	06/01/2021	EXERCISE		6,000,000	3,055.73	127,200		201,000		127,200		(51,443)			73,800			
S&P 500 INDEX CALLSPREAD_1YR 853SPB301	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/01/2020	06/01/2021	06/01/2021	EXERCISE		20,400,000	3055.730/3184.68 1	494,292		860,880		494,292		(258,588)			366,588			
S&P 500 INDEX CALLSPREAD_1YR 853SPB302	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/01/2020	06/01/2021	06/01/2021	EXERCISE		7,200,000	3055.730/3386.97 1	393,840		780,477		393,840		(274,270)			386,637			
S&P 500 INDEX CLIQUET_1YR 853SPB303	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/01/2020	06/01/2021	06/01/2021	EXERCISE		6,700,000	3,055.73	99,160		377,787		99,160		(6,569)			278,627			
S&P 500 INDEX CALLSPREAD_1YR 853SPB304	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/01/2020	06/01/2021	06/01/2021	EXERCISE		22,000,000	3055.730/3346.02 4	1,083,720		2,090,000		1,083,720		(714,929)			1,006,280			

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S&P 500 INDEX DIGITAL_1YR 853SPB305	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/01/2020	06/01/2021	06/01/2021	EXERCISE		2,500,000	3,055.73	115,750		187,500		115,750		(50,894)			71,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPB306	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/01/2020	06/01/2021	06/01/2021	EXERCISE		3,100,000	3,246.71	169,260		969,167		169,260		(412,208)			799,907			
S&P 500 INDEX DIGITAL_1YR 853SPB309	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/08/2020	06/08/2021	06/08/2021	EXERCISE		4,600,000	3,232.39	96,140		151,340		96,140		(33,111)			55,200			
S&P 500 INDEX CALLSPREAD_1YR 853SPB310	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/08/2020	06/08/2021	06/08/2021	EXERCISE		18,500,000	3232.390/3367.503	439,930		773,300		439,930		(208,298)			333,370			
S&P 500 INDEX CALLSPREAD_1YR 853SPB311	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	06/08/2020	06/08/2021	06/08/2021	EXERCISE		7,400,000	3232.390/3581.811	389,240		799,940		389,240		(252,025)			410,700			
S&P 500 INDEX CLIQUET_1YR 853SPB312	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/08/2020	06/08/2021	06/08/2021	EXERCISE		4,000,000	3,232.39	60,400		294,199		60,400		(89,298)			233,799			
S&P 500 INDEX CALLSPREAD_1YR 853SPB316	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2020	06/16/2021	06/16/2021	EXERCISE		2,700,000	3124.740/3249.729	62,100		108,000		62,100		(30,242)			45,900			
S&P 500 INDEX DIGITAL_1YR 853SPB317	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2020	06/16/2021	06/16/2021	EXERCISE		6,500,000	3,124.74	135,200		215,800		135,200		(51,453)			80,600			
S&P 500 INDEX CALLSPREAD_1YR 853SPB318	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2020	06/16/2021	06/16/2021	EXERCISE		17,400,000	3124.740/3257.229	420,906		737,760		420,906		(209,480)			316,854			
S&P 500 INDEX CALLSPREAD_1YR 853SPB319	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/16/2020	06/16/2021	06/16/2021	EXERCISE		8,000,000	3124.740/3462.211	436,000		863,995		436,000		(282,485)			427,995			
S&P 500 INDEX CLIQUET_1YR 853SPB320	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2020	06/16/2021	06/16/2021	EXERCISE		4,000,000	3,124.74	60,400		600,695		60,400		(213,080)			540,295			
S&P 500 INDEX CALLSPREAD_1YR 853SPB324	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2020	06/24/2021	06/24/2021	EXERCISE		2,500,000	3050.330/3172.343	58,350		99,997		58,350		(27,999)			41,647			
S&P 500 INDEX CALLSPREAD_1YR 853SPB325	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/24/2020	06/24/2021	06/24/2021	EXERCISE		6,600,000	3050.330/3151.906	136,620		219,780		136,620		(53,688)			83,160			
S&P 500 INDEX CALLSPREAD_1YR 853SPB326	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2020	06/24/2021	06/24/2021	EXERCISE		25,600,000	3050.330/3178.138	621,824		1,072,649		621,824		(303,647)			450,825			
S&P 500 INDEX CALLSPREAD_1YR 853SPB327	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/24/2020	06/24/2021	06/24/2021	EXERCISE		8,800,000	3050.330/3379.765	486,640		950,413		486,640		(317,300)			463,773			
S&P 500 INDEX CLIQUET_1YR 853SPB328	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/24/2020	06/24/2021	06/24/2021	EXERCISE		8,100,000	3,050.33	114,210		644,450		114,210		(128,213)			530,240			
S&P 500 INDEX CALLSPREAD_1YR 853SPB332	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2020	07/01/2021	07/01/2021	EXERCISE		2,500,000	3115.860/3203.415	41,850		70,254		41,850		(17,859)			28,404			
S&P 500 INDEX DIGITAL_1YR 853SPB333	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/01/2020	07/01/2021	07/01/2021	EXERCISE		7,000,000	3,115.86	151,900		243,600		151,900		(57,343)			91,700			
S&P 500 INDEX CALLSPREAD_1YR 853SPB334	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2020	07/01/2021	07/01/2021	EXERCISE		18,200,000	3115.860/3250.153	453,908		784,399		453,908		(211,452)			330,491			
S&P 500 INDEX CALLSPREAD_1YR 853SPB335	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2020	07/01/2021	07/01/2021	EXERCISE		6,900,000	3115.860/3451.749	379,500		743,820		379,500		(235,857)			364,320			
S&P 500 INDEX CLIQUET_1YR 853SPB336	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2020	07/01/2021	07/01/2021	EXERCISE		5,000,000	3,115.86	75,000		309,930		75,000		6,243			234,930			
S&P 500 INDEX CALLSPREAD_1YR 853SPB340	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/06/2020	07/06/2021	07/06/2021	EXERCISE		22,400,000	3179.720/3481.793	1,104,320		2,127,976		1,104,320		(628,631)			1,023,656			
S&P 500 INDEX CALLSPREAD_1YR 853SPB341	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/06/2020	07/06/2021	07/06/2021	EXERCISE		2,500,000	3227.415/3434.097	85,250		162,499		85,250		(47,410)			77,249			
S&P 500 INDEX CALL_1YR 853SPB342	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2020	07/06/2021	07/06/2021	EXERCISE		4,700,000	3,426.15	205,860		1,356,013		205,860		(447,128)			1,150,153			
S&P 500 INDEX CALLSPREAD_1YR 853SPB343	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/08/2020	07/08/2021	07/08/2021	EXERCISE		2,600,000	3169.940/3296.737	60,580		104,002		60,580		(26,545)			43,422			
S&P 500 INDEX DIGITAL_1YR 853SPB344	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2021	07/08/2021	EXERCISE		5,400,000	3,169.94	123,120		196,020		123,120		(42,401)			72,900			
S&P 500 INDEX CALLSPREAD_1YR 853SPB345	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/08/2020	07/08/2021	07/08/2021	EXERCISE		12,800,000	3169.940/3310.051	326,400		565,755		326,400		(146,885)			239,355			
S&P 500 INDEX CALLSPREAD_1YR 853SPB346	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/08/2020	07/08/2021	07/08/2021	EXERCISE		4,300,000	3169.940/3514.195	238,650		466,986		238,650		(139,168)			228,336			

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S&P 500 INDEX CLIQUET_1YR 853SPB347	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/08/2020	07/08/2021	07/08/2021	EXERCISE		3,900,000	3,169.94	58,890		433,172		58,890		(142,375)			374,282			
S&P 500 INDEX CALLSPREAD_1YR 853SPB350	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2020	07/16/2021	07/16/2021	EXERCISE		2,500,000	3215.570/3344.192	58,250		100,000		58,250		(24,291)			41,750			
S&P 500 INDEX DIGITAL_1YR 853SPB351	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2020	07/16/2021	07/16/2021	EXERCISE		7,700,000	3,215.57	171,710		274,890		171,710		(58,787)			103,180			
S&P 500 INDEX CALLSPREAD_1YR 853SPB352	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/16/2020	07/16/2021	07/16/2021	EXERCISE		23,400,000	3215.570/3356.733	589,680		1,027,234		589,680		(256,651)			437,554			
S&P 500 INDEX CALLSPREAD_1YR 853SPB353	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2020	07/16/2021	07/16/2021	EXERCISE		6,800,000	3215.570/3561.886	369,240		732,360		369,240		(210,219)			363,120			
S&P 500 INDEX CLIQUET_1YR 853SPB354	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2020	07/16/2021	07/16/2021	EXERCISE		6,900,000	3,215.57	100,050		980,999		100,050		(271,742)			880,949			
S&P 500 INDEX DIGITAL_1YR 853SPB357	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/24/2020	07/23/2021	07/23/2021	EXERCISE		7,100,000	3,215.63	159,040		254,180		159,040		(53,271)			95,140			
S&P 500 INDEX CALLSPREAD_1YR 853SPB358	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/24/2020	07/23/2021	07/23/2021	EXERCISE		21,900,000	3215.630/3357.117	556,260		963,616		556,260		(234,262)			407,356			
S&P 500 INDEX CALLSPREAD_1YR 853SPB359	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	07/24/2020	07/23/2021	07/23/2021	EXERCISE		6,800,000	3215.630/3561.310	367,200		730,993		367,200		(208,844)			363,793			
S&P 500 INDEX CLIQUET_1YR 853SPB360	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/24/2020	07/23/2021	07/23/2021	EXERCISE		8,500,000	3,215.63	113,050		645,727		113,050		(104,086)			532,677			
S&P 500 INDEX CALLSPREAD_1YR 853SPB363	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/31/2020	07/30/2021	07/30/2021	EXERCISE		2,500,000	3271.120/3401.964	58,000		99,996		58,000		(22,391)			41,996			
S&P 500 INDEX DIGITAL_1YR 853SPB364	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/31/2020	07/30/2021	07/30/2021	EXERCISE		7,500,000	3,271.12	168,000		267,750		168,000		(51,736)			99,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPB365	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/31/2020	07/30/2021	07/30/2021	EXERCISE		20,200,000	3271.120/3412.432	502,778		872,625		502,778		(197,272)			369,847			
S&P 500 INDEX CALLSPREAD_1YR 853SPB366	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/31/2020	07/30/2021	07/30/2021	EXERCISE		7,500,000	3271.120/3619.167	402,450		798,000		402,450		(208,843)			395,550			
S&P 500 INDEX CLIQUET_1YR 853SPB367	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/31/2020	07/30/2021	07/30/2021	EXERCISE		7,000,000	3,271.12	99,400		332,193		99,400		26,452			232,793			
S&P 500 INDEX CALLSPREAD_1YR 853SPB368	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/31/2020	07/30/2021	07/30/2021	EXERCISE		22,800,000	3271.120/3581.876	1,122,672		2,166,000		1,122,672		(551,372)			1,043,328			
S&P 500 INDEX CALL_1YR 853SPB369	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	07/31/2020	07/30/2021	07/30/2021	EXERCISE		3,500,000	3,524.63	161,000		931,546		161,000		(243,494)			770,546			
S&P 500 INDEX DIGITAL_1YR 853SPB374	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/07/2020	08/06/2021	08/06/2021	EXERCISE		6,300,000	3,351.28	140,490		226,170		140,490		(39,816)			85,680			
S&P 500 INDEX CALLSPREAD_1YR 853SPB375	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2020	08/06/2021	08/06/2021	EXERCISE		16,800,000	3351.280/3498.740	419,832		739,218		419,832		(151,025)			319,386			
S&P 500 INDEX CALLSPREAD_1YR 853SPB376	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/07/2020	08/06/2021	08/06/2021	EXERCISE		7,000,000	3351.280/3711.540	366,450		752,500		366,450		(184,505)			386,050			
S&P 500 INDEX CLIQUET_1YR 853SPB377	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/07/2020	08/06/2021	08/06/2021	EXERCISE		4,600,000	3,351.28	69,460		576,025		69,460		(91,586)			506,565			
S&P 500 INDEX CALLSPREAD_1YR 853SPB380	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/17/2020	08/17/2021	08/17/2021	EXERCISE		2,500,000	3381.990/3517.269	57,500		100,000		57,500		(18,410)			42,500			
S&P 500 INDEX DIGITAL_1YR 853SPB381	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021	08/17/2021	EXERCISE		6,400,000	3,381.99	144,000		228,480		144,000		(34,690)			84,480			
S&P 500 INDEX CALLSPREAD_1YR 853SPB382	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2020	08/17/2021	08/17/2021	EXERCISE		24,200,000	3381.990/3530.121	602,338		1,059,952		602,338		(199,902)			457,614			
S&P 500 INDEX CALLSPREAD_1YR 853SPB383	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/17/2020	08/17/2021	08/17/2021	EXERCISE		6,900,000	3381.990/3744.539	357,972		739,680		357,972		(171,506)			381,708			
S&P 500 INDEX CLIQUET_1YR 853SPB384	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021	08/17/2021	EXERCISE		7,100,000	3,381.99	104,370		934,805		104,370		(168,287)			830,435			
S&P 500 INDEX CALLSPREAD_1YR 853SPB388	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/24/2020	08/24/2021	08/24/2021	EXERCISE		2,500,000	3431.280/3568.531	58,000		99,999		58,000		(15,835)			41,999			
S&P 500 INDEX DIGITAL_1YR 853SPB389	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/24/2020	08/24/2021	08/24/2021	EXERCISE		6,300,000	3,431.28	143,010		225,540		143,010		(29,000)			82,530			

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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 853SPB390	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2020	08/24/2021	08/24/2021	EXERCISE		24,000,000	3431.280/3581.226	599,760		1,048,821		599,760		(172,080)			449,061			
S&P 500 INDEX CALLSPREAD_1YR 853SPB391	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2020	08/24/2021	08/24/2021	EXERCISE		7,900,000	3431.280/3800.485	411,590		850,040		411,590		(174,144)			438,450			
S&P 500 INDEX CLIQUET_1YR 853SPB392	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2020	08/24/2021	08/24/2021	EXERCISE		7,100,000	3,431.28	102,950		571,322		102,950		(30,545)			468,372			
S&P 500 INDEX CALLSPREAD_1YR 853SPB395	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	09/01/2020	09/01/2021	09/01/2021	EXERCISE		2,500,000	3526.650/3667.716	57,250		100,003		57,250		(13,062)			42,753			
S&P 500 INDEX DIGITAL_1YR 853SPB396	Multiple	N/A	EQ/IDX	Natixis KX1IIK48MPD4Y2NCUIZ63	09/01/2020	09/01/2021	09/01/2021	EXERCISE		7,200,000	3,526.65	162,720		262,800		162,720		(28,065)			100,080			
S&P 500 INDEX CALLSPREAD_1YR 853SPB397	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	09/01/2020	09/01/2021	09/01/2021	EXERCISE		24,300,000	3526.650/3684.996	614,790		1,091,094		614,790		(148,893)			476,304			
S&P 500 INDEX CALLSPREAD_1YR 853SPB398	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/01/2020	09/01/2021	09/01/2021	EXERCISE		5,700,000	3526.650/3910.702	300,561		620,730		300,561		(93,894)			320,169			
S&P 500 INDEX CLIQUET_1YR 853SPB399	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/01/2020	09/01/2021	09/01/2021	EXERCISE		7,800,000	3,526.65	121,680		527,172		121,680		59,973			405,492			
S&P 500 INDEX CALLSPREAD_1YR 853SPB400	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/01/2020	09/01/2021	09/01/2021	EXERCISE		22,000,000	3526.650/3861.681	1,049,400		2,090,000		1,049,400		(309,130)			1,040,600			
S&P 500 INDEX CALLSPREAD_1YR 853SPB401	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/01/2020	09/01/2021	09/01/2021	EXERCISE		2,500,000	3579.549/3808.782	82,500		162,500		82,500		(23,793)			80,000			
S&P 500 INDEX CALL_1YR 853SPB402	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/01/2020	09/01/2021	09/01/2021	EXERCISE		4,200,000	3,799.97	193,200		862,378		193,200		(56,144)			669,178			
S&P 500 INDEX CALLSPREAD_1YR 853SPB406	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	09/08/2020	09/08/2021	09/08/2021	EXERCISE		2,500,000	3331.840/3445.788	49,250		85,501		49,250		(16,656)			36,251			
S&P 500 INDEX DIGITAL_1YR 853SPB407	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021	09/08/2021	EXERCISE		4,800,000	3,331.84	106,080		172,320		106,080		(29,798)			66,240			
S&P 500 INDEX CALLSPREAD_1YR 853SPB408	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021	09/08/2021	EXERCISE		18,400,000	3331.840/3481.106	463,496		824,340		463,496		(167,218)			360,844			
S&P 500 INDEX CALLSPREAD_1YR 853SPB409	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021	09/08/2021	EXERCISE		5,100,000	3331.840/3692.678	273,819		552,333		273,819		(129,166)			278,514			
S&P 500 INDEX CLIQUET_1YR 853SPB410	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021	09/08/2021	EXERCISE		3,700,000	3,331.84	61,050		557,036		61,050		(133,706)			495,986			
S&P 500 INDEX DIGITAL_1YR 853SPB413	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/16/2020	09/16/2021	09/16/2021	EXERCISE		7,100,000	3,385.49	156,200		254,180		156,200		(39,261)			97,980			
S&P 500 INDEX CALLSPREAD_1YR 853SPB414	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2020	09/16/2021	09/16/2021	EXERCISE		30,400,000	3385.490/3536.140	754,224		1,352,761		754,224		(252,753)			598,537			
S&P 500 INDEX CALLSPREAD_1YR 853SPB415	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2020	09/16/2021	09/16/2021	EXERCISE		6,100,000	3385.490/3750.780	316,834		658,182		316,834		(148,111)			341,348			
S&P 500 INDEX CLIQUET_1YR 853SPB416	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2020	09/16/2021	09/16/2021	EXERCISE		6,000,000	3,385.49	83,400		841,775		83,400		(182,689)			758,375			
S&P 500 INDEX CALLSPREAD_1YR 853SPB419	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	09/24/2020	09/24/2021	09/24/2021	EXERCISE		3,100,000	3246.590/3376.453	70,060		124,000		70,060		(27,588)			53,940			
S&P 500 INDEX DIGITAL_1YR 853SPB420	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021	09/24/2021	EXERCISE		5,500,000	3,246.59	119,900		201,300		119,900		(41,965)			81,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPB421	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2020	09/24/2021	09/24/2021	EXERCISE		25,900,000	3246.590/3391.063	644,651		1,152,524		644,651		(260,517)			507,873			
S&P 500 INDEX CALLSPREAD_1YR 853SPB422	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021	09/24/2021	EXERCISE		5,900,000	3246.590/3597.871	313,290		638,378		313,290		(167,305)			325,088			
S&P 500 INDEX CLIQUET_1YR 853SPB423	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2020	09/24/2021	09/24/2021	EXERCISE		7,000,000	3,246.59	92,400		904,673		92,400		(214,586)			812,273			
S&P 500 INDEX DIGITAL_1YR 853SPB428	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/01/2020	10/01/2021	10/01/2021	EXERCISE		6,800,000	3,380.80	149,600		248,880		149,600		(40,822)			99,280			
S&P 500 INDEX CALLSPREAD_1YR 853SPB429	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/01/2020	10/01/2021	10/01/2021	EXERCISE		25,400,000	3380.800/3531.583	628,650		1,132,840		628,650		(210,832)			504,190			
S&P 500 INDEX CALLSPREAD_1YR 853SPB430	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/01/2020	10/01/2021	10/01/2021	EXERCISE		6,900,000	3380.800/3744.912	361,491		743,126		361,491		(162,465)			381,635			

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S&P 500 INDEX CLIQUET_1YR 853SPB431	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/01/2020	10/01/2021	10/01/2021	EXERCISE		6,700,000	3,380.80	93,130		461,081		93,130		(47,356)			367,951			
S&P 500 INDEX CALLSPREAD_1YR 853SPB434	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021	10/08/2021	EXERCISE		2,500,000	3446.830/3584.703	55,975		99,998		55,975		(15,819)			44,023			
S&P 500 INDEX DIGITAL_1YR 853SPB435	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021	10/08/2021	EXERCISE		6,100,000	3,446.83	131,150		218,990		131,150		(31,245)			87,840			
S&P 500 INDEX CALLSPREAD_1YR 853SPB436	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021	10/08/2021	EXERCISE		23,300,000	3446.830/3598.835	568,287		1,027,562		568,287		(166,818)			459,275			
S&P 500 INDEX CALLSPREAD_1YR 853SPB437	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	10/08/2020	10/08/2021	10/08/2021	EXERCISE		5,800,000	3446.830/3818.743	298,700		625,820		298,700		(122,732)			327,120			
S&P 500 INDEX CLIQUET_1YR 853SPB438	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021	10/08/2021	EXERCISE		5,400,000	3,446.83	72,900		474,564		72,900		(127,205)			401,664			
S&P 500 INDEX CALLSPREAD_1YR 853SPB439	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/08/2020	10/08/2021	10/08/2021	EXERCISE		25,700,000	3446.830/3774.278	1,206,358		2,441,508		1,206,358		(464,956)			1,235,150			
S&P 500 INDEX CALL_1YR 853SPB440	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2020	10/08/2021	10/08/2021	EXERCISE		4,000,000	3,713.96	190,000		786,091		190,000		(134,617)			596,091			
S&P 500 INDEX DIGITAL_1YR 853SPB445	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/16/2020	10/15/2021	10/15/2021	EXERCISE		7,100,000	3,483.81	155,490		258,440		155,490		(32,283)			102,950			
S&P 500 INDEX CALLSPREAD_1YR 853SPB446	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/16/2020	10/15/2021	10/15/2021	EXERCISE		25,200,000	3483.810/3640.929	630,000		1,136,520		630,000		(167,416)			506,520			
S&P 500 INDEX CALLSPREAD_1YR 853SPB447	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/16/2020	10/15/2021	10/15/2021	EXERCISE		7,500,000	3483.810/3861.455	386,250		813,000		386,250		(145,538)			426,750			
S&P 500 INDEX CLIQUET_1YR 853SPB448	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/16/2020	10/15/2021	10/15/2021	EXERCISE		12,200,000	3,483.81	175,680		1,667,147		175,680		(279,076)			1,491,467			
S&P 500 INDEX CALLSPREAD_1YR 853SPB451	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/23/2020	10/22/2021	10/22/2021	EXERCISE		2,800,000	3465.390/3604.005	63,280		112,000		63,280		(15,682)			48,720			
S&P 500 INDEX DIGITAL_1YR 853SPB452	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2020	10/22/2021	10/22/2021	EXERCISE		7,600,000	3,465.39	168,720		275,880		168,720		(32,695)			107,160			
S&P 500 INDEX CALLSPREAD_1YR 853SPB453	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/23/2020	10/22/2021	10/22/2021	EXERCISE		24,700,000	3465.390/3619.253	612,313		1,096,680		612,313		(159,500)			484,367			
S&P 500 INDEX CALLSPREAD_1YR 853SPB454	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/23/2020	10/22/2021	10/22/2021	EXERCISE		6,900,000	3465.390/3838.612	359,973		743,130		359,973		(131,233)			383,157			
S&P 500 INDEX CLIQUET_1YR 853SPB455	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/23/2020	10/22/2021	10/22/2021	EXERCISE		5,300,000	3,465.39	73,140		740,438		73,140		(110,178)			667,298			
S&P 500 INDEX CALLSPREAD_1YR 853SPB458	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021	10/29/2021	EXERCISE		2,700,000	3269.960/3400.758	60,453		108,001		60,453		(22,657)			47,548			
S&P 500 INDEX DIGITAL_1YR 853SPB459	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021	10/29/2021	EXERCISE		5,500,000	3,269.96	117,700		197,450		117,700		(37,688)			79,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPB460	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021	10/29/2021	EXERCISE		25,600,000	3269.960/3416.127	633,344		1,144,342		633,344		(244,462)			510,998			
S&P 500 INDEX CALLSPREAD_1YR 853SPB461	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021	10/29/2021	EXERCISE		8,100,000	3269.960/3622.461	428,409		873,176		428,409		(211,767)			444,767			
S&P 500 INDEX CLIQUET_1YR 853SPB462	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/30/2020	10/29/2021	10/29/2021	EXERCISE		4,900,000	3,269.96	67,130		469,728		67,130		(106,132)			402,598			
S&P 500 INDEX CALLSPREAD_1YR 853SPB463	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIWY9T8XKCSX06	10/30/2020	10/29/2021	10/29/2021	EXERCISE		24,000,000	3269.960/3580.606	1,149,600		2,280,028		1,149,600		(536,826)			1,130,428			
S&P 500 INDEX DIGITAL_1YR 853SPB467	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/06/2020	11/05/2021	11/05/2021	EXERCISE		6,900,000	3,509.44	152,490		250,470		152,490		(25,091)			97,980			
S&P 500 INDEX CALLSPREAD_1YR 853SPB468	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/06/2020	11/05/2021	11/05/2021	EXERCISE		24,700,000	3509.440/3667.013	608,608		1,109,003		608,608		(153,522)			500,395			
S&P 500 INDEX CALLSPREAD_1YR 853SPB469	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/06/2020	11/05/2021	11/05/2021	EXERCISE		6,300,000	3509.440/3888.108	316,890		679,770		316,890		(117,252)			362,880			
S&P 500 INDEX CLIQUET_1YR 853SPB470	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/06/2020	11/05/2021	11/05/2021	EXERCISE		6,300,000	3,509.44	103,320		656,042		103,320		(101,083)			552,722			
S&P 500 INDEX CALL_1YR 853SPB471	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/06/2020	11/05/2021	11/05/2021	EXERCISE		3,600,000	3,597.18	238,824		1,128,745		238,824		(141,266)			889,921			

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S&P 500 INDEX CALLSPREAD_1YR 853SPB475	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021	11/16/2021	EXERCISE		3,000,000	3626.910/3771.986	67,380		120,003		67,380		(9,740)			52,623			
S&P 500 INDEX DIGITAL_1YR 853SPB476	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021	11/16/2021	EXERCISE		7,200,000	3,626.91	159,120		260,640		159,120		(17,687)			101,520			
S&P 500 INDEX CALLSPREAD_1YR 853SPB477	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021	11/16/2021	EXERCISE		23,700,000	3626.910/3790.483	589,893		1,068,846		589,893		(91,379)			478,953			
S&P 500 INDEX CALLSPREAD_1YR 853SPB478	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2020	11/16/2021	11/16/2021	EXERCISE		6,100,000	3626.910/4017.890	301,950		657,580		301,950		(73,256)			355,630			
S&P 500 INDEX CLIQUET_1YR 853SPB479	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021	11/16/2021	EXERCISE		8,800,000	3,626.91	151,360		1,178,881		151,360		(132,362)			1,027,521			
S&P 500 INDEX CALLSPREAD_1YR 853SPB483	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2020	11/23/2021	11/23/2021	EXERCISE		2,500,000	3577.590/3720.693	56,725		99,997		56,725		(9,603)			43,272			
S&P 500 INDEX DIGITAL_1YR 853SPB484	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/23/2020	11/23/2021	11/23/2021	EXERCISE		6,000,000	3,577.59	136,800		221,400		136,800		(13,272)			84,600			
S&P 500 INDEX CALLSPREAD_1YR 853SPB485	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2020	11/23/2021	11/23/2021	EXERCISE		24,700,000	3577.590/3737.866	616,018		1,106,587		616,018		(113,118)			490,569			
S&P 500 INDEX CALLSPREAD_1YR 853SPB486	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2020	11/23/2021	11/23/2021	EXERCISE		4,600,000	3577.590/3964.327	232,484		497,263		232,484		(66,464)			264,779			
S&P 500 INDEX CLIQUET_1YR 853SPB487	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/23/2020	11/23/2021	11/23/2021	EXERCISE		6,900,000	3,577.59	118,680		963,349		118,680		(102,583)			844,669			
S&P 500 INDEX DIGITAL_1YR 853SPB491	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2020	12/01/2021	12/01/2021	EXERCISE		6,000,000	3,662.45	133,800		219,000		133,800		(11,273)			85,200			
S&P 500 INDEX CALLSPREAD_1YR 853SPB492	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2020	12/01/2021	12/01/2021	EXERCISE		20,800,000	3662.450/3828.359	519,792		942,246		519,792		(58,729)			422,454			
S&P 500 INDEX CALLSPREAD_1YR 853SPB493	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021	12/01/2021	EXERCISE		5,600,000	3662.450/4061.290	276,640		609,840		276,640		(56,529)			333,200			
S&P 500 INDEX CLIQUET_1YR 853SPB494	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/01/2020	12/01/2021	12/01/2021	EXERCISE		5,400,000	3,662.45	88,020		430,876		88,020		(60,348)			342,856			
S&P 500 INDEX CALLSPREAD_1YR 853SPB495	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021	12/01/2021	EXERCISE		22,200,000	3662.450/4010.382	999,000		2,109,000		999,000		(190,918)			1,110,000			
S&P 500 INDEX CALLSPREAD_1YR 853SPB496	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021	12/01/2021	EXERCISE		5,500,000	3717.386/3955.446	172,150		357,500		172,150		(31,480)			185,350			
S&P 500 INDEX CALL_1YR 853SPB497	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021	12/01/2021	EXERCISE		3,700,000	3,946.29	131,350		572,561		131,350		(40,778)			441,211			
S&P 500 INDEX CALLSPREAD_1YR 853SPB498	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021	12/01/2021	EXERCISE		4,300,000	3662.450/4083.631	219,300		494,500		219,300		(46,560)			275,200			
S&P 500 INDEX CALLSPREAD_1YR 853SPB501	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/08/2020	12/08/2021	12/08/2021	EXERCISE		2,500,000	3702.250/3801.470	39,250		67,000		39,250		(1,510)			27,750			
S&P 500 INDEX CALLSPREAD_1YR 853SPB502	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/08/2020	12/08/2021	12/08/2021	EXERCISE		2,500,000	3702.250/3850.340	56,250		100,000		56,250		(3,692)			43,750			
S&P 500 INDEX DIGITAL_1YR 853SPB503	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/08/2020	12/08/2021	12/08/2021	EXERCISE		5,600,000	3,702.25	126,560		204,960		126,560		(3,558)			78,400			
S&P 500 INDEX CALLSPREAD_1YR 853SPB504	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/08/2020	12/08/2021	12/08/2021	EXERCISE		21,500,000	3702.250/3868.851	537,500		967,493		537,500		(40,134)			429,993			
S&P 500 INDEX CALLSPREAD_1YR 853SPB505	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/08/2020	12/08/2021	12/08/2021	EXERCISE		6,400,000	3702.250/4104.314	321,216		695,033		321,216		(39,919)			373,817			
S&P 500 INDEX CLIQUET_1YR 853SPB506	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/08/2020	12/08/2021	12/08/2021	EXERCISE		6,600,000	3,702.25	99,660		471,094		99,660		(53,478)			371,434			
S&P 500 INDEX DIGITAL_1YR 853SPB509	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2020	12/16/2021	12/16/2021	EXERCISE		5,700,000	3,701.17	128,820		206,910		128,820		(2,346)			78,090			
S&P 500 INDEX CALLSPREAD_1YR 853SPB510	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2020	12/16/2021	12/16/2021	EXERCISE		27,900,000	3701.170/3867.720	710,892		1,255,480		710,892		(38,660)			544,588			
S&P 500 INDEX CALLSPREAD_1YR 853SPB511	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/16/2020	12/16/2021	12/16/2021	EXERCISE		6,500,000	3701.170/4102.010	334,165		703,956		334,165		(33,754)			369,791			
S&P 500 INDEX CLIQUET_1YR 853SPB512	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/16/2020	12/16/2021	12/16/2021	EXERCISE		8,100,000	3,701.17	127,980		848,132		127,980		(64,889)			720,152			

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S&P 500 INDEX CALLSPREAD_1YR 853SPB516	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	EXERCISE		2,500,000	3694.920/3842.720	57,750		100,000		57,750		(2,306)			42,250			
S&P 500 INDEX DIGITAL_1YR 853SPB517	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/21/2020	12/21/2021	12/21/2021	EXERCISE		6,100,000	3,694.92	139,080		223,870		139,080		(3,565)			84,790			
S&P 500 INDEX CALLSPREAD_1YR 853SPB518	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2020	12/21/2021	12/21/2021	EXERCISE		20,800,000	3694.920/3856.020	515,840		906,880		515,840		(27,679)			391,040			
S&P 500 INDEX CALLSPREAD_1YR 853SPB519	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	EXERCISE		5,900,000	3694.920/4089.910	303,496		630,710		303,496		(30,715)			327,214			
S&P 500 INDEX CLIQUET_1YR 853SPB520	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/21/2020	12/21/2021	12/21/2021	EXERCISE		5,500,000	3,694.92	90,200		516,899		90,200		(41,722)			426,699			
S&P 500 INDEX CALL_1YR 853SPB521	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2020	12/21/2021	12/21/2021	EXERCISE		2,500,000	3,694.92	196,500		645,691		196,500		(22,632)			449,191			
S&P 500 INDEX DIGITAL_1YR 853SPB524	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2020	12/29/2021	12/29/2021	EXERCISE		4,400,000	3,727.04	101,200		161,480		101,200		1,727			60,280			
S&P 500 INDEX CALLSPREAD_1YR 853SPB525	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/29/2020	12/29/2021	12/29/2021	EXERCISE		21,100,000	3727.040/3896.993	550,710		962,143		550,710		(15,357)			411,433			
S&P 500 INDEX CALLSPREAD_1YR 853SPB526	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/29/2020	12/29/2021	12/29/2021	EXERCISE		5,700,000	3727.040/4130.305	294,975		616,740		294,975		(18,745)			321,765			
S&P 500 INDEX CLIQUET_1YR 853SPB527	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2020	12/29/2021	12/29/2021	EXERCISE		3,700,000	3,727.04	63,640		377,426		63,640		(21,345)			313,786			
S&P 500 INDEX CALLSPREAD_1YR 853SPB528	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/29/2020	12/29/2021	12/29/2021	EXERCISE		26,100,000	3727.040/4081.108	1,236,879		2,479,500		1,236,879		(69,246)			1,242,621			
S&P 500 INDEX CALLSPREAD_1YR 853SPB529	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/29/2020	12/29/2021	12/29/2021	EXERCISE		2,500,000	3782.945/4025.203	82,250		162,500		82,250		(4,352)			80,250			
S&P 500 INDEX CALL_1YR 853SPB530	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJIIY9T8XKCSX06	12/29/2020	12/29/2021	12/29/2021	EXERCISE		5,000,000	4,015.89	184,500		1,042,610		184,500		(14,531)			858,110			
S&P 500 INDEX ASIAN_10YR 853SPU210	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	01/24/2011	01/22/2021	01/22/2021	EXERCISE		2,500,000	1,290.84	323,750		1,744,316		323,750		(1,411,478)			1,420,566			
S&P 500 INDEX ASIAN_10YR 853SPU370	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/16/2011	03/16/2021	03/16/2021	EXERCISE		2,500,003	1,256.88	326,250		1,951,143		326,250		(1,600,942)			1,624,893			
S&P 500 INDEX ASIAN_10YR 853SPU410	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/01/2011	04/01/2021	04/01/2021	EXERCISE		2,500,000	1,332.41	322,500		1,708,598		322,500		(1,364,019)			1,386,098			
S&P 500 INDEX ASIAN_10YR 853SPU460	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/15/2011	04/15/2021	04/15/2021	EXERCISE		2,800,000	1,319.68	361,760		1,993,243		361,760		(1,598,883)			1,631,483			
S&P 500 INDEX ASIAN_10YR 853SPU550	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	05/16/2011	05/14/2021	05/14/2021	EXERCISE		2,500,000	1,329.47	305,000		1,797,588		305,000		(1,446,851)			1,492,588			
S&P 500 INDEX ASIAN_10YR 853SPU585	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	06/16/2011	06/16/2021	06/16/2021	EXERCISE		2,500,000	1,267.64	310,000		2,055,745		310,000		(1,698,161)			1,745,745			
S&P 500 INDEX ASIAN_10YR 853SPU677	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	08/01/2011	07/30/2021	07/30/2021	EXERCISE		2,500,000	1,286.94	305,250		2,048,893		305,250		(1,676,258)			1,743,643			
S&P 500 INDEX ASIAN_10YR 853SPU685	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/08/2011	08/06/2021	08/06/2021	EXERCISE		2,500,000	1,119.46	368,000		2,759,804		368,000		(2,308,149)			2,391,804			
S&P 500 INDEX ASIAN_10YR 853SPU710	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2011	08/24/2021	08/24/2021	EXERCISE		4,300,000	1,177.60	571,470		4,320,125		571,470		(3,609,555)			3,748,655			
S&P 500 INDEX ASIAN_10YR 853SPU750	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZIIX446	09/23/2011	09/23/2021	09/23/2021	EXERCISE		2,500,000	1,136.43	343,750		2,755,500		343,750		(2,315,202)			2,411,750			
S&P 500 INDEX ASIAN_10YR 853SPU795	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/14/2011	10/14/2021	10/14/2021	EXERCISE		2,500,000	1,224.58	350,000		2,423,115		350,000		(1,972,540)			2,073,117			
S&P 500 INDEX CALLSPREAD_5YR 853SPZ470	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/16/2016	06/16/2021	06/16/2021	EXERCISE		2,500,000	2077.990/2493.590	188,750		500,000		188,750		(296,014)			311,250			
S&P 500 INDEX CALLSPREAD_5YR 853SPZ480	Multiple	N/A	EQ/IDX	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2016	06/24/2021	06/24/2021	EXERCISE		2,500,000	2037.410/3097.680	342,500		1,301,070		342,500		(884,423)			958,572			
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												79,468,405		197,704,506		79,468,405	XXX	(68,864,476)			118,236,104			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												79,468,405		197,704,506		79,468,405	XXX	(68,864,476)			118,236,104			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												79,468,405		197,704,506		79,468,405	XXX	(68,864,476)			118,236,104			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX

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)
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												79,468,405		197,704,506		79,468,405	XXX	(68,864,476)			118,236,104			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												79,468,405		197,704,506		79,468,405	XXX	(68,864,476)			118,236,104			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												79,468,405		197,704,506		79,468,405	XXX	(68,864,476)			118,236,104			XXX

(a)

Code	Description of Hedged Risk(s)
EQ/IDX	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	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX									
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	5,950,000		6,027,642		77,642	6,027,642		77,642		
BARCLAYS	G5GSEF7VJP5I70UK5573	Y	Y	46,273,250		45,410,415			45,410,415				
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	30,570,000		30,016,144			30,016,144				
ING	ZOMI2JT14K8OXYZIIX446	Y	Y	13,330,000		13,280,020			13,280,020				
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	63,416,000		61,817,417			61,817,417				
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	26,660,000		26,489,932			26,489,932				
SUNTRUST CAPITAL	IYDOJBGJWIY9T8XKCSX06	Y	Y	38,850,000		37,369,628			37,369,628				
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	31,100,000		30,945,114			30,945,114				
0299999999. Total NAIC 1 Designation				256,149,250		251,356,313		77,642	251,356,313		77,642		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				256,149,250		251,356,313		77,642	251,356,313		77,642		
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						251,356,313							

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)
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Other	000000-00-0	Money Market Fund	5,950,000	5,950,000	XXX	01/01/2023	V
BARCLAYS G5GSEF7VJP5I7OUK5573	Other	000000-00-0	Money Market Fund	46,273,250	46,273,250	XXX	01/01/2023	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Other	000000-00-0	Money Market Fund	30,570,000	30,570,000	XXX	01/01/2023	V
ING ZOMI2JT14K8OXYZWX446	Other	000000-00-0	Money Market Fund	13,330,000	13,330,000	XXX	01/01/2023	V
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Other	000000-00-0	Money Market Fund	63,416,000	63,416,000	XXX	01/01/2023	V
NATIXIS KX1WK48MPD4Y2NCUIZ63	Other	000000-00-0	Money Market Fund	26,660,000	26,660,000	XXX	01/01/2023	V
SUNTRUST CAPITAL IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	38,850,000	38,850,000	XXX	01/01/2023	V
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	31,100,000	31,100,000	XXX	01/01/2023	V
0299999999 - Total				256,149,250	256,149,250	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 *
JP Morgan Chase	Houston, TX					(6,279,734)	XXX
Key Bank	Cleveland, OH					2,343,562	XXX
Moody National Bank	Galveston, TX					34,311,370	XXX
Synovus Bank	Biloxi, MS					294,488	XXX
Texas Capital Bank, N.A.	Dallas, TX					433,947	XXX
Wells Fargo	Houston, TX					29,234,120	XXX
0199998 Deposits in ... 32 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			1,777,456	XXX
0199999. Totals - Open Depositories		XXX	XXX			62,115,209	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			62,115,209	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	24,660	XXX
0599999 Total - Cash		XXX	XXX			62,139,869	XXX

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

1.	January	35,830,064	4.	April	42,817,512	7.	July	36,178,738	10.	October	74,856,163
2.	February	73,435,666	5.	May	51,009,193	8.	August	54,750,923	11.	November	109,664,409
3.	March	41,149,855	6.	June	45,304,184	9.	September	93,636,193	12.	December	62,139,869

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								
	SEMPRA ENERGY		12/15/2021	0.300	01/04/2022	9,999,750		1,417
	EVERGY MISSOURI WEST INC		12/15/2021	0.320	01/05/2022	5,826,793		881
	CENTERPOINT ENERGY INC		12/21/2021	0.320	01/06/2022	10,999,511		1,076
	DUKE ENERGY CORPORATION		12/22/2021	0.260	01/10/2022	24,998,375		1,806
	POTOMAC ELECTRIC POWER		12/22/2021	0.280	01/05/2022	15,999,502		1,244
	SAN DIEGO GAS & ELEC CO		12/22/2021	0.470	01/12/2022	14,997,846		1,958
	PEOPLES GAS LIGHT & COKE		12/27/2021	0.220	01/03/2022	46,503,432		1,421
	DTE ENERGY COMPANY		12/27/2021	0.270	01/11/2022	29,997,750		1,125
	AMERICAN ELEC POWER CO		12/27/2021	0.330	01/25/2022	29,993,400		1,375
	JOHNSON CONTROLS INTL		12/27/2021	0.200	01/05/2022	24,999,445		695
	WEC ENERGY GROUP INC		12/27/2021	0.200	01/05/2022	24,999,445		695
	EVERGY MISSOURI WEST INC		12/27/2021	0.220	01/06/2022	22,345,317		683
	AMERICAN WATER CAP CORP		12/27/2021	0.200	01/18/2022	12,363,832		344
	LYONDELLBASELL INV LLC		12/29/2021	0.100	01/12/2022	24,999,236		208
	NORTHERN ILLINOIS GAS CO		12/29/2021	0.240	01/12/2022	16,998,753		340
	NSTAR ELECTRIC COMPANY		12/29/2021	0.110	01/05/2022	5,999,927		55
	EVERSOURCE ENERGY		12/29/2021	0.180	01/04/2022	5,626,916		84
	ANTHEM INC		12/30/2021	0.100	01/03/2022	14,999,896		83
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						342,649,126		15,490
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						342,649,126		15,490
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
	AMERICAN PHYSICIAN T/L A 1L 1/19		01/07/2019	9.250	12/21/2021	2,305,182		54,877
	STUDIO MOVIE DD T/L 1L (DIP) 10/20		12/21/2020	9.000	03/31/2021			
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						2,305,182		54,877
6599999. Subtotal - Unaffiliated Bank Loans						2,305,182		54,877
7699999. Total - Issuer Obligations						342,649,126		15,490
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans						2,305,182		54,877
8399999. Total Bonds						344,954,308		70,367
	Morgan Stanley Institutional MM		12/31/2021			201,149,250		
825252-40-6	STIT Treasury Portfolio		12/31/2021	0.000		805,015,642		3,355
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,006,164,892		3,355
9999999 - Total Cash Equivalents						1,351,119,200		73,722

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$		1B ...$		1C ...$		1D ...$		1E ...$		1F ...$	342,649,126	1G ...$
1B	2A ...$		2B ...$		2C ...$								
1C	3A ...$		3B ...$		3C ...$								
1D	4A ...$		4B ...$		4C ...$								
1E	5A ...$		5B ...$		5C ...$	2,305,182							
1F	6 ...$												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	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			35,001	34,882
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	98,650	96,742		
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			217,437	213,493
33. New York NY						
34. North Carolina NC	B	NC Gen Stat Ch 58-5-50			404,547	396,771
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	18,666,067	19,005,047	7,768,183	7,925,890
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	C	AS C.A. 29.0302			50,120	50,120
53. Guam GU	C	GU 22 GCA 15103			50,111	50,111
54. Puerto Rico PR	B	PR Annot Law Ch 3 Sec 309; 315			1,250,497	1,235,121
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	18,764,717	19,101,789	9,775,896	9,906,388
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				