LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2018
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

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), 409-766-4661 (Area Code) (Telephone Number)

Internet Website Address www.americannational.com

Statutory Statement Contact Courtney Michelle Pacheco (Name), 409-766-4661 ext. 4724 (Area Code) (Telephone Number)
StatutoryComp@AmericanNational.com (E-mail Address), 409-766-6936 (FAX Number)

OFFICERS

Chairman of the Board
Ross Rankin Moody

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

OTHER

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

DIRECTORS OR TRUSTEES

William Crane Ansell	Arthur Oleen Dummer	Ross Rankin Moody
Frances Anne Moody-Dahlberg	James Parker Payne	Elvin Jerome Pederson
James Edward Pozzi	James Daniel Yarbrough	

State of Texas
County of Galveston SS:

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

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

Subscribed and sworn to before me this
day of

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	9,405,784,212		9,405,784,212	8,967,821,147
2. Stocks:				
2.1 Preferred stocks	4,500,000		4,500,000	4,500,000
2.2 Common stocks	2,829,661,697	3,336,650	2,826,325,047	2,687,854,904
3. Mortgage loans on real estate:				
3.1 First liens	4,876,550,012		4,876,550,012	4,548,347,259
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	25,556,809		25,556,809	24,432,400
4.2 Properties held for the production of income (less $ .... encumbrances)	313,667,715		313,667,715	300,674,808
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (45,424,637)), cash equivalents ($ 502,706,334) and short-term investments ($ ....)	457,281,697		457,281,697	796,638,007
6. Contract loans (including $ 299,799 premium notes)	326,274,187	1,401,269	324,872,918	324,208,763
7. Derivatives	246,728,433		246,728,433	212,993,079
8. Other invested assets	910,200,292		910,200,292	883,278,117
9. Receivables for securities	4,434,951	252,648	4,182,303	11,764,060
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	19,400,640,005	4,990,567	19,395,649,438	18,762,512,544
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	138,508,046		138,508,046	139,312,118
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,340,088	684,753	7,655,335	9,023,028
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	134,372,856		134,372,856	125,954,652
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	18,324,788		18,324,788	4,561,461
16.2 Funds held by or deposited with reinsured companies	9,979,760		9,979,760	8,952,465
16.3 Other amounts receivable under reinsurance contracts	3,349,719		3,349,719	2,939,344
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				8,216,472
18.2 Net deferred tax asset	102,355,263	81,212,503	21,142,760	43,246,092
19. Guaranty funds receivable or on deposit	2,594,520		2,594,520	2,493,805
20. Electronic data processing equipment and software	35,707,982	29,547,192	6,160,790	9,353,581
21. Furniture and equipment, including health care delivery assets ($ ....)	954,565	954,565		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	19,952,591		19,952,591	24,003,223
24. Health care ($ ....) and other amounts receivable	19,497,167	19,497,167		
25. Aggregate write-ins for other than invested assets	91,581,913	61,619,443	29,962,470	36,237,971
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,986,159,263	198,506,190	19,787,653,073	19,176,806,756
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,043,688,322		1,043,688,322	969,764,169
28. Total (Lines 26 and 27)	21,029,847,585	198,506,190	20,831,341,395	20,146,570,925
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Miscellaneous Receivables	18,443,983	2,161,977	16,282,006	21,699,283
2502. Credit Insurance Recoverable	12,532,132		12,532,132	12,966,532
2503. MGU Fee Income	771,711		771,711	657,482
2598. Summary of remaining write-ins for Line 25 from overflow page	59,834,087	59,457,466	376,621	914,674
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	91,581,913	61,619,443	29,962,470	36,237,971

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 14,437,491,141 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	14,437,491,141	13,876,841,536
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	45,417,961	47,084,259
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	544,976,388	549,051,440
4. Contract claims:		
4.1 Life	122,137,711	132,917,795
4.2 Accident and health	18,760,178	17,401,381
5. Policyholders' dividends $ 15,260 and coupons $ .... due and unpaid	15,260	28,245
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)	1,045,504	941,514
6.2 Dividends 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 $ 133,658 accident and health premiums	1,189,789	1,045,018
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 $ 437,070 assumed and $ 6,117,271 ceded	6,554,341	7,484,390
9.4 Interest Maintenance Reserve	5,218,016	7,537,728
10. Commissions to agents due or accrued-life and annuity contracts $ 5,207,297 , accident and health $ 1,501,513 and deposit-type contract funds $	6,708,810	10,391,683
11. Commissions and expense allowances payable on reinsurance assumed	2,898,214	2,316,932
12. General expenses due or accrued	48,206,946	53,829,862
13. Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,362,857)	(2,962,917)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,202,634	9,358,448
15.1 Current federal and foreign income taxes, including $ 20,415,694 on realized capital gains (losses)	25,281,970	4,609,604
15.2 Net deferred tax liability		
16. Unearned investment income	115,061	167,685
17. Amounts withheld or retained by company as agent or trustee	82,347,110	48,322,480
18. Amounts held for agents' account, including $ 2,216,266 agents' credit balances	2,216,266	2,346,393
19. Remittances and items not allocated	14,127,651	31,589,169
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	3,875,811	2,535,621
22. Borrowed money $ .... and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	576,673,844	536,389,265
24.02 Reinsurance in unauthorized and certified ($ ....) companies	27,370,244	24,452,863
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	7,030,004	9,500,928
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	2,540,317	2,792,230
24.08 Derivatives		
24.09 Payable for securities	12,467,146	320,500
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	495,425,307	507,039,166
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,492,930,767	15,883,333,218
27. From Separate Accounts Statement	1,043,688,322	969,764,169
28. Total liabilities (Lines 26 and 27)	17,536,619,089	16,853,097,387
29. Common capital stock	30,832,449	30,832,449
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	40,851,808	39,679,451
34. Aggregate write-ins for special surplus funds	(353,465)	(661,407)
35. Unassigned funds (surplus)	3,331,883,422	3,325,238,613
36. Less treasury stock, at cost:		
36.1 3,947,000 shares common (value included in Line 29 $ 3,947,000)	108,491,908	101,615,568
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	3,263,889,857	3,262,641,089
38. Totals of Lines 29, 30 and 37	3,294,722,306	3,293,473,538
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	20,831,341,395	20,146,570,925
DETAILS OF WRITE-INS		
2501. Restricted options collateral	248,029,250	214,029,250
2502. Property and casualty reinsurance liabilities	156,092,522	156,985,725
2503. Delayed FIT	59,930,541	59,930,541
2598. Summary of remaining write-ins for Line 25 from overflow page	31,372,994	76,093,650
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	495,425,307	507,039,166
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Unearned restricted stock	(353,465)	(661,407)
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	(353,465)	(661,407)

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,559,456,101	1,605,482,457	2,131,327,094
2.	Considerations for supplementary contracts with life contingencies	1,958,068	2,552,849	752,732
3.	Net investment income	551,484,911	523,850,851	727,219,402
4.	Amortization of Interest Maintenance Reserve (IMR)	2,639,143	6,612,456	5,431,012
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	26,859,294	26,795,511	34,718,193
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,289,755	12,943,453	16,699,932
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	125,555,467	133,037,826	178,792,333
9.	Totals (Lines 1 to 8.3)	2,279,242,739	2,311,275,403	3,094,940,698
10.	Death benefits	202,679,074	160,807,017	223,113,992
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,246,005	2,178,639	3,043,568
12.	Annuity benefits	336,452,289	345,280,128	447,176,589
13.	Disability benefits and benefits under accident and health contracts	20,986,175	18,377,284	24,511,207
14.	Coupons, guaranteed annual pure endowments and similar benefits	23,815	33,221	41,827
15.	Surrender benefits and withdrawals for life contracts	647,421,560	712,823,071	909,643,003
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	11,645,457	17,819,700	13,144,252
18.	Payments on supplementary contracts with life contingencies	99,873	120,084	156,454
19.	Increase in aggregate reserves for life and accident and health contracts	558,985,135	644,791,875	887,787,329
20.	Totals (Lines 10 to 19)	1,780,539,383	1,902,231,019	2,508,618,221
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	197,725,301	185,760,189	250,825,942
22.	Commissions and expense allowances on reinsurance assumed	21,813,542	19,497,691	25,658,132
23.	General insurance expenses	168,627,549	180,308,548	242,494,913
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,766,618	24,743,636	30,890,451
25.	Increase in loading on deferred and uncollected premiums	(1,072,158)	509,298	(2,390,689)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	19,707,989	(94,607,136)	(96,128,638)
27.	Aggregate write-ins for deductions	113,934,269	112,745,866	161,274,680
28.	Totals (Lines 20 to 27)	2,326,042,493	2,331,189,111	3,121,243,012
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(46,799,754)	(19,913,708)	(26,302,314)
30.	Dividends to policyholders	790,675	710,206	968,005
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(47,590,429)	(20,623,914)	(27,270,319)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(31,961,680)	(12,233,269)	(22,690,130)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(15,628,749)	(8,390,645)	(4,580,189)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,128,749 (excluding taxes of $ 84,913 transferred to the IMR)	27,515,777	17,853,225	24,676,735
35.	Net income (Line 33 plus Line 34)	11,887,028	9,462,580	20,096,546
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,293,473,538	2,985,908,901	2,985,908,901
37.	Net income (Line 35)	11,887,028	9,462,580	20,096,546
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (3,402,746)	150,908,633	164,717,627	419,080,644
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(3,978,493)	7,620,069	(65,035,876)
41.	Change in nonadmitted assets	(53,650,461)	(12,030,238)	47,324,667
42.	Change in liability for reinsurance in unauthorized and certified companies	(2,917,381)	(1,050,527)	(3,227,176)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(40,284,579)	(29,736,415)	(57,895,001)
45.	Change in treasury stock	(6,876,340)	161,502	161,502
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	1,172,357	1,963,323	1,963,323
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(66,181,576)	(66,248,524)	(88,332,669)
53.	Aggregate write-ins for gains and losses in surplus	11,169,580	9,883,321	33,428,677
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,248,768	84,742,718	307,564,637
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,294,722,306	3,070,651,619	3,293,473,538
	DETAILS OF WRITE-INS			
08.301.	Property and Casualty Reinsurance Income	111,548,960	120,097,126	161,580,128
08.302.	Retention Fees Collected	5,536,993	4,878,998	6,757,408
08.303.	Group Reinsurance Fee Income	5,402,114	4,888,081	6,426,278
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,067,400	3,173,621	4,028,519
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	125,555,467	133,037,826	178,792,333
2701.	Property and Casualty Reinsurance Expenses	114,004,432	112,898,709	161,363,866
2702.	Fines and Penalties to Regulatory Authorities	(70,163)	(152,843)	(89,186)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	113,934,269	112,745,866	161,274,680
5301.	Change in deferred tax on non-admitted items	6,769,473	(136,391)	(984,641)
5302.	Change in pension plan unrecognized losses	4,092,164	9,401,664	13,574,599
5303.	Change in unearned restricted stock	307,943	618,048	823,415
5398.	Summary of remaining write-ins for Line 53 from overflow page			20,015,304
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	11,169,580	9,883,321	33,428,677

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,555,082,783	1,600,655,058	2,124,660,661
2. Net investment income	531,271,620	500,739,343	695,237,604
3. Miscellaneous income	148,260,467	153,408,937	209,366,310
4. Total (Lines 1 to 3)	2,234,614,870	2,254,803,338	3,029,264,575
5. Benefit and loss related payments	1,237,288,247	1,247,363,508	1,607,685,158
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,418,234	(107,550,589)	(112,828,570)
7. Commissions, expenses paid and aggregate write-ins for deductions	491,689,623	508,513,650	719,005,075
8. Dividends paid to policyholders	699,670	687,576	985,884
9. Federal and foreign income taxes paid (recovered) net of $ 7,432,859 tax on capital gains (losses)	(53,628,307)	(6,362,163)	(10,619,848)
10. Total (Lines 5 through 9)	1,684,467,467	1,642,651,982	2,204,227,699
11. Net cash from operations (Line 4 minus Line 10)	550,147,403	612,151,356	825,036,876
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	768,395,560	809,792,238	1,166,954,654
12.2 Stocks		5,635,169	5,635,169
12.3 Mortgage loans	453,444,846	417,256,418	792,534,327
12.4 Real estate	3,933,313	42,491,017	56,422,843
12.5 Other invested assets	111,565,474	94,313,384	209,605,490
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(8,109)		(6,670)
12.7 Miscellaneous proceeds	74,331,742	44,422,705	76,612,128
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,411,662,826	1,413,910,931	2,307,757,941
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,200,470,660	705,499,512	1,282,238,442
13.2 Stocks	6,975,564	5,420,367	5,420,367
13.3 Mortgage loans	774,008,421	784,763,469	1,112,833,977
13.4 Real estate	32,189,246	24,411,013	29,273,918
13.5 Other invested assets	128,920,948	76,482,528	116,395,923
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,142,564,839	1,596,576,889	2,546,162,627
14. Net increase (or decrease) in contract loans and premium notes	(13,887,872)	(19,333,455)	(22,832,509)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(717,014,141)	(163,332,503)	(215,572,177)
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	(5,396,041)	2,742,873	2,948,240
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(15,720,509)	(1,757,015)	(13,850,096)
16.5 Dividends to stockholders	66,181,576	66,248,524	88,332,669
16.6 Other cash provided (applied)	(85,191,446)	12,804,357	24,575,582
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(172,489,572)	(52,458,309)	(74,658,943)
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)	(339,356,310)	396,360,544	534,805,756
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	796,638,007	261,832,251	261,832,251
19.2 End of period (Line 18 plus Line 19.1)	457,281,697	658,192,795	796,638,007

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	49,881	55,631	69,538
2.	Ordinary life insurance	474,159,626	451,153,338	607,110,361
3.	Ordinary individual annuities	960,681,771	956,623,820	1,279,415,145
4.	Credit life (group and individual)	19,306,381	20,378,677	27,144,959
5.	Group life insurance	21,872,659	21,065,014	26,990,940
6.	Group annuities	125,881,710	200,827,496	245,994,556
7.	A & H - group	6,510,079	5,888,993	7,631,154
8.	A & H - credit (group and individual)	17,058,921	18,645,736	24,753,355
9.	A & H - other	6,011,117	6,311,970	8,427,703
10.	Aggregate of all other lines of business			
11.	Subtotal	1,631,532,145	1,680,950,675	2,227,537,711
12.	Deposit-type contracts	77,214,698	76,370,754	99,435,703
13.	Total	1,708,746,843	1,757,321,429	2,326,973,414
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	11,887,028	20,096,546
(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	11,887,028	20,096,546
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	3,294,722,306	3,293,473,538
(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	3,294,722,306	3,293,473,538

C. Accounting Policy

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

D. Going concern

Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of September 30, 2018.

1B-5C. No Change

5. Investments

D. Loan-backed Securities

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

(2) At September 30, 2018, the Company did not have any securities within the scope of SSAP 43R with a recognized other-than-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for period of time sufficient to recover the amortized cost basis.

(3) At September 30, 2018, the Company did not hold any loan-backed and structured securities with a recognized credit-related OTTI.

(4) Unrealized loss/fair value information:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	(1,219,544)
2. 12 Months or Longer	(2,689,338)

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	78,096,613
2. 12 Months or Longer	65,177,372

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of September 30, 2018, 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.

NOTES TO FINANCIAL STATEMENTS

5E-5K. No Change

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown							
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock	7,000,000				7,000,000		7,000,000
j. On deposit with states	23,436,562				23,436,562	22,205,968	1,230,594
k. On deposit with other regulatory bodies							
l. Pledged collateral to FHLB (including assets backing funding agreements)	118,387,694				118,387,694		118,387,694
m. Pledged as collateral not captured in other categories	57,974,610				57,974,610	63,036,640	(5,062,030)
n. Other restricted assets	52,550,000				52,550,000	33,860,000	18,690,000
o. Total Restricted Assets	259,348,866				259,348,866	119,102,608	140,246,258

(a) Subset of Column 1
(b) Subset of Column 3

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown			0.000	0.000
b. Collateral held under security lending agreements			0.000	0.000
c. Subject to repurchase agreements			0.000	0.000
d. Subject to reverse repurchase agreements			0.000	0.000
e. Subject to dollar repurchase agreements			0.000	0.000
f. Subject to dollar reverse repurchase agreements			0.000	0.000
g. Placed under option contracts			0.000	0.000
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock			0.000	0.000
i. FHLB capital stock		7,000,000	0.033	0.034
j. On deposit with states		23,436,562	0.111	0.113
k. On deposit with other regulatory bodies			0.000	0.000
l. Pledged collateral to FHLB (including assets backing funding agreements)		118,387,694	0.563	0.568
m. Pledged as collateral not captured in other categories		57,974,610	0.276	0.278
n. Other restricted assets		52,550,000	0.250	0.252
o. Total Restricted Assets		259,348,866	1.233	1.245

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account (S/A) Restricted Assets	Protected Cell Account 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 & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged bonds in connection with agreements and transactions, such as financing and reinsurance agreements	57,974,610				57,974,610	63,036,640	(5,062,030)	57,974,610	0.276	0.278
Total (c)	57,974,610				57,974,610	63,036,640	(5,062,030)	57,974,610	0.276	0.278

(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.

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account (S/A) Restricted Assets	Protected Cell Account 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 & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral restricted certain derivative contracts	52,550,000				52,550,000	33,860,000	18,690,000	52,550,00	0.250	0.252
Total (c)	52,550,000				52,550,000	33,860,000	18,690,000	52,550,00	0.250	0.252

(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.

5M- 9B.No Change

9. Federal Income Taxes

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

1. Current Income Tax	(1) As of End of Current Period	(2) 12/31/2017	(3) (Col. 1 - 2) Change
(a) Federal	(32,368,430)	(22,932,054)	(9,436,376)
(b) Foreign	406,750	241,924	164,826
(c) Subtotal	(31,961,680)	(22,690,130)	(9,271,550)
(d) Federal income tax on net capital gains	7,213,662	13,795,429	(6,581,767)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	(24,748,018)	(8,894,701)	(15,853,317)

The federal government enacted the Tax Cuts and Jobs Act ("Tax Reform") on December 22, 2017. Tax Reform makes broad and complex changes to federal corporate tax law that we expect will have a significant impact on our provision for taxes. Most notably, Tax Reform reduced the corporate income tax rate from 35% to 21%. Other provisions affecting corporations include, but are not limited to, changes to the deductibility of interest expense, limitations on certain deductions for executive compensation and the repeal of the corporate Alternative Minimum Tax. In addition, there are several changes that are specific to insurance companies, namely changes to the proration formula used to determine the amount of dividends eligible for the dividends-received deduction, and changes to the calculation of tax reserves associated with policyholder liabilities. In its entirety, Tax Reform resulted in changes to our overall tax obligations following the effective date of the legislation which was January 1, 2018. The full effects of Tax Reform will depend on, among other things, additional regulatory and administrative guidance. Tax Reform, or any related, similar or amended legislation or other changes in federal income tax laws, could have a material impact on our business and results of operations.

9D - 10. No Change

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Dallas ("FHLB") to augment its liquidity resources. As membership requires the ownership of member stock, the Company purchased stock to meet the FHLB's membership requirement. The FHLB member stock is recorded in common stock on the Company's asset page. Through its membership, the Company has access to the FHLB's financial services including advances that provide an attractive funding source for short-term borrowing and for access to other funding agreements. The Company has determined the estimated maximum borrowing capacity based upon the current level of collateral at $119,446,000 as of September 30, 2018.

As of September 30, 2018, certain collateralized mortgage obligations (CMO's) were on deposit with the FHLB as collateral for amounts subject to funding agreements. The deposited securities are included in bonds on the Company's asset page. The Company had no borrowings as of September 30, 2018. The fair value of the FHLB stock and carrying value and fair value of the CMO's are disclosed in the table below.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	7,000,000	7,000,000	
(c) Activity Stock			
(d) Excess Stock	25,600	25,600	
(e) Aggregate Total (a+b+c+d)	7,025,600	7,025,600	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	119,446,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A			
(b) Membership Stock - Class B			
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)			
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer		XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	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)	123,083,765	118,387,694	
2. Current Year General Account Total Collateral Pledged	123,083,765	118,387,694	
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged			

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)	123,083,765	118,387,694	
2. Current Year General Account Maximum Collateral Pledged	123,083,765	118,387,694	
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged			

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensation Absences and Other Post-retirement Benefit Plans

A. Defined Benefit Plan

	Pension Benefits 2018	Pension Benefits 2017	Postretirement Benefits 2018	Postretirement Benefits 2017	Special or Contractual Benefits Per SSAP No. 11 2018	Special or Contractual Benefits Per SSAP No. 11 2017
(4) Components of net periodic benefit cost						
a. Service cost						
b. Interest cost	9,537,543	14,593,183	135,282	177,557		
c. Expected return on plan assets	(16,329,181)	(21,819,855)				
d. Transition asset or obligation						
e. Gains and losses	5,179,955	21,849,094	71,982	688,662		
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	(1,611,683)	14,622,422	207,264	866,219		

13-16. No Change

17. Sales, 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.

18 - 19 No Change

20. Fair Value Measurement

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
a. Assets at fair value					
Bonds		1,000,000		1,000,000	
Common Stock	271,327			271,327	
Options			246,728,433	246,728,433	
Total assets at fair value	271,327	1,000,000	246,728,433	247,999,760	

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

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

Description for each class of asset or liability	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Options	210,054,663			12,592,582	34,652,379	13,572,189		(24,143,380)		246,728,433
Total Assets	210,054,663			12,592,582	34,652,379	13,572,189		(24,143,380)		246,728,433

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

(4) As of September 30, 2018, the fair value of the Company's investments in Level 3 totaled $246,728,433. The market values of equity and fixed income securities are obtained by the Securities Valuation Office (SVO) of the National Association of Insurance Commissioners and/or various pricing services. There has been no change in the valuation techniques and related inputs.

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

B. N/A

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)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	9,363,982,946	9,405,784,212		9,350,268,635	13,714,311		
Common Stock	7,386,080	7,386,080	271,327		7,114,753		
Preferred Stock	4,661,200	4,500,000	4,661,200				
Surplus Debentures/BA Assets	2,690,221	2,690,221			2,690,221		
Options	246,728,433	246,728,433			246,728,433		
Mortgage Loans	4,811,951,708	4,876,550,012		4,811,951,708			
Joint Venture Interests - Real Estate	32,080,547	32,080,547			32,080,547		
BA Loans	40,748,244	40,748,244		40,748,244			

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

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

D. N/A

21-24. No Change

25. Change in Incurred Losses and Loss Adjustment Expenses

Claim Liabilities and Reserves as of December 31, 2017 were $30.6 million. As of September 30, 2018, $10.7 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Claims liabilities and reserves remaining as of September 30, 2018 are now $21.5 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $1.6 million of unfavorable prior-year development from December 31, 2017 to September 30, 2018. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26-35. No Change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change: 02/22/2018

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/02/2017

6.4 By what department or departments?
TEXAS DEPARTMENT OF INSURANCE

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 51,539,106

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 2,690,052,747	$ 2,822,275,617
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 687,325,398	$ 789,163,499
14.26	All Other	$ 680,243,680	$ 716,384,332
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,057,621,825	$ 4,327,823,448
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

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

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

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

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

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

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

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist.
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 5*GI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 4,702,697,562
	1.14 Total Mortgages in Good Standing	$ 4,702,697,562
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 116,859,292
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 5,163,816
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 5,163,816
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 51,829,342
	1.44 Total Mortgages in Process of Foreclosure	$ 51,829,342
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,876,550,012
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$ 5,708,420
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 5,708,420
2.	Operating Percentages:	
	2.1 A&H loss percent	56.300 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	57.500 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
70939	13-2611847	05/01/2018	Gerber Life Insurance Company	NY	CO/G	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	6,247,383	16,953,942	660,368		23,861,693	528,144
2. Alaska AK	L	478,850	3,927,696	(3,444)		4,403,102	
3. Arizona AZ	L	9,077,594	38,623,294	94,299		47,795,187	1,688,271
4. Arkansas AR	L	8,301,220	9,992,506	75,066		18,368,792	411,408
5. California CA	L	55,702,358	122,078,198	531,550		178,312,106	12,977,451
6. Colorado CO	L	10,510,814	13,967,565	123,719		24,602,098	861,168
7. Connecticut CT	L	1,589,902	22,074,262	10,275		23,674,439	629,157
8. Delaware DE	L	2,253,572	4,959,796	(23)		7,213,345	237,116
9. District of Columbia DC	L	1,489,937	1,097,996	17		2,587,950	
10. Florida FL	L	29,765,155	81,764,511	183,219		111,712,885	6,571,051
11. Georgia GA	L	14,236,683	21,498,840	1,540,502		37,276,025	2,201,323
12. Hawaii HI	L	3,194,213	7,429,381	41,175		10,664,769	185,000
13. Idaho ID	L	1,537,477	5,470,248	388,121		7,395,846	275,637
14. Illinois IL	L	11,574,280	55,703,516	418,083		67,695,879	2,064,573
15. Indiana IN	L	3,938,389	9,964,647	117,725		14,020,761	1,053,924
16. Iowa IA	L	4,514,150	8,328,585	346,532		13,189,267	988,659
17. Kansas KS	L	3,285,563	8,066,451	525,967		11,877,981	756,569
18. Kentucky KY	L	3,670,595	4,516,272	703,048		8,889,915	173,184
19. Louisiana LA	L	13,237,975	18,756,951	1,105,932		33,100,858	1,700,813
20. Maine ME	L	676,412	2,226,558	3,531		2,906,501	146,159
21. Maryland MD	L	5,799,203	19,658,964	312,507		25,770,674	1,412,094
22. Massachusetts MA	L	3,384,384	17,610,425	404,241		21,399,050	1,211,581
23. Michigan MI	L	4,733,275	35,004,150	85,441		39,822,866	2,451,784
24. Minnesota MN	L	19,531,488	12,253,129	338,137		32,122,754	856,907
25. Mississippi MS	L	5,660,638	14,481,937	784,522		20,927,097	1,217,679
26. Missouri MO	L	9,429,821	18,313,563	492,803		28,236,187	1,813,229
27. Montana MT	L	599,740	2,755,773	181,315		3,536,828	
28. Nebraska NE	L	963,218	3,628,407	19,234		4,610,859	675,887
29. Nevada NV	L	7,299,428	9,360,502	28,308		16,688,238	380,018
30. New Hampshire NH	L	879,475	3,446,023	487		4,325,985	191,870
31. New Jersey NJ	L	7,704,640	48,152,672	18,745		55,876,057	1,742,707
32. New Mexico NM	L	12,608,468	2,693,878	388,682		15,691,028	343,075
33. New York NY	N	3,615,791	1,735,479	632		5,351,902	31,777
34. North Carolina NC	L	10,365,432	16,320,226	71,873		26,757,531	558,035
35. North Dakota ND	L	1,056,516	3,495,726	237,998		4,790,240	1,140,616
36. Ohio OH	L	7,667,000	60,466,615	142,760		68,276,375	3,551,713
37. Oklahoma OK	L	8,901,765	9,824,607	237,422		18,963,794	121,610
38. Oregon OR	L	3,050,744	6,309,497	62,694		9,422,935	1,085,198
39. Pennsylvania PA	L	7,766,613	48,539,762	89,727		56,396,102	4,514,524
40. Rhode Island RI	L	885,165	5,697,525	92		6,582,782	234,925
41. South Carolina SC	L	7,036,634	13,586,681	479,513		21,102,828	644,567
42. South Dakota SD	L	867,468	3,255,768	72,964		4,196,200	1,862,561
43. Tennessee TN	L	9,890,339	19,464,648	566,812		29,921,799	4,490,353
44. Texas TX	L	132,491,213	92,386,156	16,532,535		241,409,904	8,315,455
45. Utah UT	L	10,481,260	19,552,901	166,943		30,201,104	692,638
46. Vermont VT	L	663,575	1,829,863			2,493,438	119,644
47. Virginia VA	L	5,538,948	14,796,391	32,090		20,367,429	1,510,183
48. Washington WA	L	5,621,734	25,044,359	14,701		30,680,794	1,259,222
49. West Virginia WV	L	1,664,146	4,880,811	15,894		6,560,851	138,896
50. Wisconsin WI	L	4,679,199	19,389,855	204,230		24,273,284	918,708
51. Wyoming WY	L	874,950	1,375,427	(810)		2,249,567	102,738
52. American Samoa AS	L	60,524				60,524	
53. Guam GU	L	1,104,077	27,506	58,651		1,190,234	
54. Puerto Rico PR	L	9,501,850	13,808,909	8,090		23,318,849	174,897
55. U.S. Virgin Islands VI	N	6,219				6,219	
56. Northern Mariana Islands MP	L	130,876		61,872		192,748	
57. Canada CAN	N	96,798		579		97,377	
58. Aggregate Other Aliens OT	XXX	218,443	14,137	448		233,028	
59. Subtotal	XXX	498,113,579	1,026,563,487	28,977,794		1,553,654,860	77,214,698
90. Reporting entity contributions for employee benefits plans	XXX	1,835,695	60,000,000	1,443,280		63,278,975	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	5,325,761				5,325,761	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	4,163,766		17,036		4,180,802	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	509,438,801	1,086,563,487	30,438,110		1,626,440,398	77,214,698
96. Plus Reinsurance Assumed	XXX	2,671,174		84,789,682		87,460,856	
97 Totals (All Business)	XXX	512,109,975	1,086,563,487	115,227,792		1,713,901,254	77,214,698
98. Less Reinsurance Ceded	XXX	74,810,922		85,965,615		160,776,537	
99. Totals (All Business) less Reinsurance Ceded	XXX	437,299,053	1,086,563,487	29,262,177		1,553,124,717	77,214,698
DETAILS OF WRITE-INS							
58001. USA Overseas Military	XXX	134,525	9,637			144,162	
58002. DEU Germany	XXX	19,517	4,500			24,017	
58003. MEX Mexico	XXX	15,166		448		15,614	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	49,235				49,235	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	218,443	14,137	448		233,028	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs ....

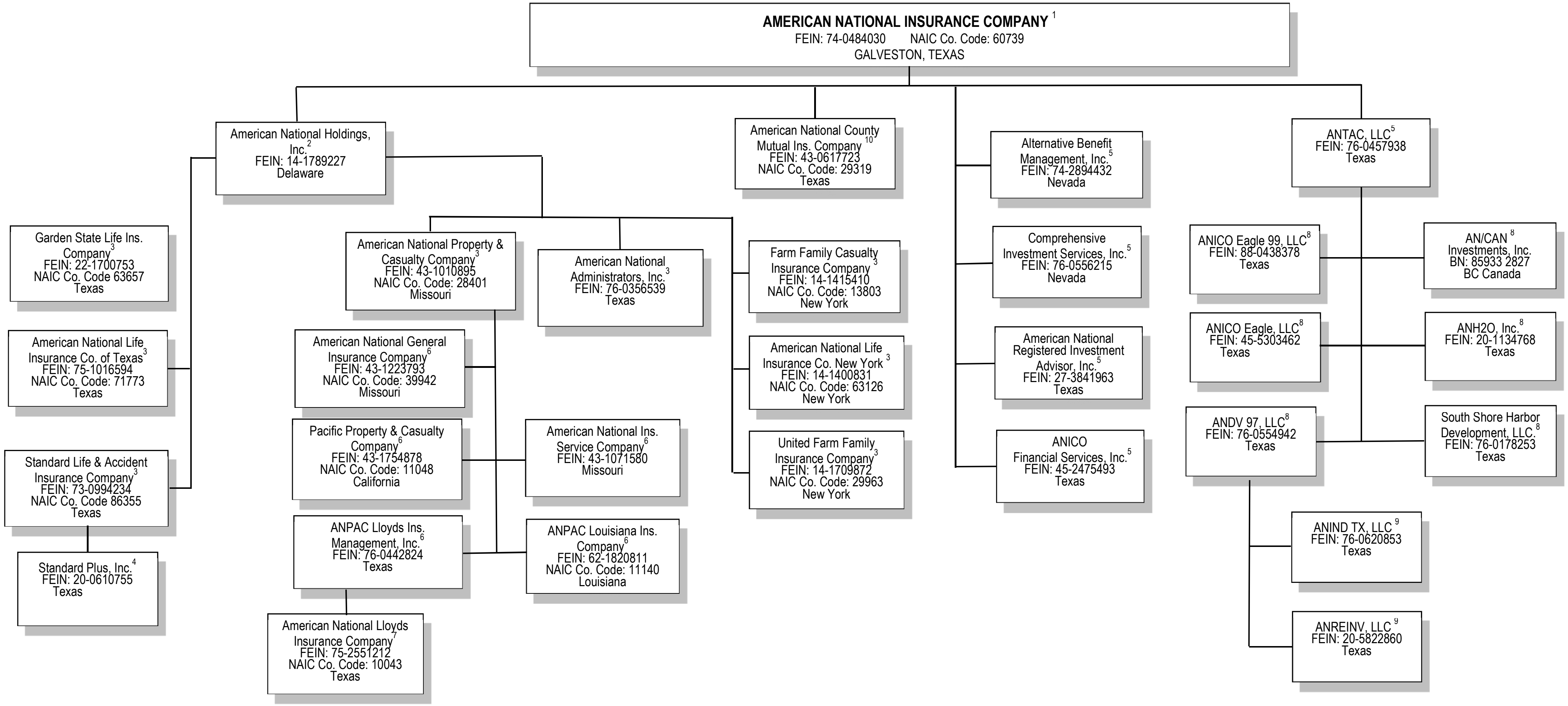
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....

Q - Qualified - Qualified or accredited reinsurer ....

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

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

PART 1 - ORGANIZATIONAL CHART



(1) 22.7% owned by The Moody Foundation and 36.9% owned by the Libbie S. Moody Trust.
(2) American National Insurance Company owns all outstanding Class A common stock; Comprehensive Investment Services, Inc. owns all outstanding Class B and C preferred stock..
(3) 100% owned by American National Holdings, Inc.
(4) 100% owned by Standard Life and Accident Insurance Company.
(5) 100% owned by American National Insurance Company.
(6) 100 % owned by American National Property and Casualty Company (ANPAC).
(7) Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
(8) 100% owned by ANTAC, LLC.
(9) 100% owned by ANDV 97, LLC.
(10) Not a subsidiary company but managed by American National Insurance Company.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0408	American National Insurance Company	60739	74-0484030	1343722	904163	NASDAQ	American National Insurance Company	TX	RE	Libbie S. Moody Trust	Ownership	0.370	Moody National Bank	N	
0408	American National Insurance Company	60739	74-0484030	1343722	904163	NASDAQ	American National Insurance Company	TX	RE	The Moody Foundation	Ownership, Board	0.227	Robert L. Moody, Ross R. Moody, Frances Moody-Dahlberg	N	
		00000	76-0556215	0	0		Comprehensive Investment Services, Inc.	NV	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	Y	
		00000	14-1789227	0	0		American National Holdings, Inc.	DE	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	Y	
		00000	14-1789227	0	0		American National Holdings, Inc.	DE	DS	Comprehensive Investment Services, Inc.	Other	0.000	American National Insurance Company	Y	1
		00000	76-0457938	0	0		ANTAC, LLC	TX	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	Y	
		00000	27-3841963	0	1518195		American National Registered Investment Advisor, Inc.	TX	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	Y	
0408	American National Insurance Company	39942	43-1223793	0	0		American National General Insurance Company	MO	IA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
		00000	43-1071580	0	0		American National Insurance Service Company	MO	NIA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
		00000	76-0356539	0	0		American National Administrators, Inc.	TX	NIA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
		00000	76-0442824	0	0		ANPAC Lloyds Insurance Management, Inc.	TX	NIA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	11140	62-1820811	0	0		ANPAC Louisiana Insurance Company	LA	IA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	11048	43-1754878	0	0		Pacific Property and Casualty Company	CA	IA	American National Property and Casualty Company	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	13803	14-1415410	0	0		Farm Family Casualty Insurance Company	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	29319	43-0617723	0	0		American National County Mutual Insurance Company	TX	DS	American National Insurance Company	Management	0.000	American National Insurance Company	N	
0408	American National Insurance Company	10043	75-2551212	0	0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Management	0.000	American National Insurance Company	N	
		00000	74-2894432	0	0		Alternative Benefit Management, Inc.	NV	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	Y	
		00000	76-0554942	0	0		ANDV 97, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	45-5303462	0	0		ANICO Eagle, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	88-0438378	0	0		ANICO Eagle 99, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	85-9332827	0	0		AN/CAN Investments, Inc.	CAN	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	76-0620853	0	0		ANIND TX, LLC	TX	NIA	ANDV 97, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	20-5822860	0	0		ANREINV, LLC	TX	NIA	ANDV 97, LLC	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	29963	14-1709872	0	0		United Farm Family Insurance Company	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
		00000	20-1134768	0	0		ANH2O, Inc.	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
		00000	76-0178253	0	0		South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	28401	43-1010895	1343946	0		American National Property and Casualty Company	MO	DS	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	Y	
0408	American National Insurance Company	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	86355	73-0994234	0	0		Standard Life and Accident Insurance Company	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
		00000	20-0610755	0	0		Standard Plus, Inc.	TX	IA	Standard Life and Accident Insurance Company	Ownership	1.000	American National Insurance Company	Y	
0408	American National Insurance Company	63657	22-1700753	0	0		Garden State Life Insurance Company	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
0408	American National Insurance Company	63126	14-1400831	0	0		American National Life Insurance Company of New York	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Insurance Company	N	
		00000	45-2475493	0	0		ANICO Financial Services, Inc.	TX	DS	American National Insurance Company	Ownership	1.000	American National Insurance Company	Y	

Asterisk	Explanation
1	Owns all outstanding preferred stock

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 0 7 3 9 2 0 1 8 4 9 0 0 0 0 0 3

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

6 0 7 3 9 2 0 1 8 3 6 5 0 0 0 0 3

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

6 0 7 3 9 2 0 1 8 4 4 5 0 0 0 0 3

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

6 0 7 3 9 2 0 1 8 4 4 7 0 0 0 0 3

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

6 0 7 3 9 2 0 1 8 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Taxes Other Than FIT	284,542		284,542	914,674
2505. P&C Reinsurance	92,079		92,079	
2506. Underfunded Pension	32,076,984	32,076,984		
2507. Debit Suspense	14,491,765	14,491,765		
2508. Prepaid Expense	9,506,572	9,506,572		
2509. CapCo Tax Recoverable	2,357,229	2,357,229		
2510. Miscellaneous Nonadmitted Assets	992,171	992,171		
2511. Advances	32,745	32,745		
2597. Summary of remaining write-ins for Line 25 from overflow page	59,834,087	59,457,466	376,621	914,674

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Pending escheat items	23,429,403	28,461,603
2505. Retiree health benefit reserve	4,808,675	4,720,993
2506. Miscellaneous investment liabilities	3,134,916	3,805,186
2507. Credit Insurance Additional Liability		4,307,215
2508. Credit warehouse liability		84,000
2509. Underfunded pension liability		34,714,653
2597. Summary of remaining write-ins for Line 25 from overflow page	31,372,994	76,093,650

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous Income	3,067,400	3,173,621	4,028,519
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	3,067,400	3,173,621	4,028,519

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Prior period adjustment to annuity reserves			3,650,993
5305. Prior period adjustment to loading on deferred premiums			2,918,038
5306. Prior period adjustment to life deficiency reserves			13,446,273
5397. Summary of remaining write-ins for Line 53 from overflow page			20,015,304

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts 2	3	4	5	6	7
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. GBR United Kingdom	XXX	12,499				12,499	
58005. Monaco	XXX	10,210				10,210	
58006. BEL Belgium	XXX	6,277				6,277	
58007. IDN Indonesia	XXX	5,580				5,580	
58008. ESP Spain	XXX	3,110				3,110	
58009. AUS Australia	XXX	1,917				1,917	
58010. JPN Japan	XXX	1,644				1,644	
58011. China	XXX	1,606				1,606	
58012. PHL Phillipines	XXX	1,437				1,437	
58013. NLD Netherlands	XXX	1,332				1,332	
58014. Scotland	XXX	1,185				1,185	
58015. ITA Italy	XXX	1,050				1,050	
58016. ISR Israel	XXX	594				594	
58017. BRB Barbados	XXX	393				393	
58018. CHL Chile	XXX	252				252	
58019. ABW Aruba	XXX	109				109	
58020. NZL New Zealand	XXX	40				40	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	49,235				49,235	

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	325,107,208	362,342,577
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	13,726,385	2,284,900
	2.2 Additional investment made after acquisition	18,462,861	26,989,018
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(1,161,613)	11,249,807
5.	Deduct amounts received on disposals	3,933,313	56,422,843
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	285,000	3,706,903
8.	Deduct current year's depreciation	12,692,004	17,629,348
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	339,224,524	325,107,208
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	339,224,524	325,107,208

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,548,347,259	4,201,112,178
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	403,318,712	742,804,223
	2.2 Additional investment made after acquisition	370,689,709	370,029,754
3.	Capitalized deferred interest and other		15,882,263
4.	Accrual of discount		232,883
5.	Unrealized valuation increase (decrease)	(2,232,417)	
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	453,444,846	792,534,327
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(9,871,596)	(12,144,336)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		1,324,051
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,876,550,012	4,548,347,259
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,876,550,012	4,548,347,259
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,876,550,012	4,548,347,259

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	883,278,117	968,742,633
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	13,922,447	332,228
	2.2 Additional investment made after acquisition	114,998,501	116,063,695
3.	Capitalized deferred interest and other	9,227,171	5,101,665
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	5,806,670	10,777,002
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	111,565,474	209,605,490
8.	Deduct amortization of premium and depreciation	5,467,140	8,133,616
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	910,200,292	883,278,117
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	910,200,292	883,278,117

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,662,501,604	11,174,445,666
2.	Cost of bonds and stocks acquired	1,207,446,224	1,287,658,809
3.	Accrual of discount	8,686,767	11,458,696
4.	Unrealized valuation increase (decrease)	132,505,676	380,107,833
5.	Total gain (loss) on disposals	391,802	(14,176)
6.	Deduct consideration for bonds and stocks disposed of	768,395,560	1,172,589,823
7.	Deduct amortization of premium	10,856,461	12,460,853
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		6,104,548
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	7,665,857	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,239,945,909	11,662,501,604
12.	Deduct total nonadmitted amounts	3,336,650	2,325,553
13.	Statement value at end of current period (Line 11 minus Line 12)	12,236,609,259	11,660,176,051

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,087,462,874	3,024,704,328	3,039,838,990	26,377,643	4,129,790,655	4,087,462,874	4,098,705,855	4,356,340,994
2. NAIC 2 (a)	5,056,124,119	174,724,253	118,563,855	(42,172,345)	5,054,327,141	5,056,124,119	5,070,112,172	4,766,729,229
3. NAIC 3 (a)	295,954,565		38,178	16,371,408	347,074,018	295,954,565	312,287,795	339,044,695
4. NAIC 4 (a)	64,785,597		58,762	(29,283)	56,877,321	64,785,597	64,697,552	66,721,216
5. NAIC 5 (a)	15,849,832	12,927,370	81,784	27,787	23,948,152	15,849,832	28,723,205	26,541,985
6. NAIC 6 (a)	74,201				74,201	74,201	74,201	74,201
7. Total Bonds	9,520,251,188	3,212,355,951	3,158,581,569	575,210	9,612,091,488	9,520,251,188	9,574,600,780	9,555,452,320
PREFERRED STOCK								
8. NAIC 1	4,500,000				4,500,000	4,500,000	4,500,000	4,500,000
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	4,500,000				4,500,000	4,500,000	4,500,000	4,500,000
15. Total Bonds and Preferred Stock	9,524,751,188	3,212,355,951	3,158,581,569	575,210	9,616,591,488	9,524,751,188	9,579,100,780	9,559,952,320

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 168,816,567 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals		XXX		75,122	12,699

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,614,956	208,212,349
2. Cost of short-term investments acquired	4,467,118	11,309,024,363
3. Accrual of discount	5,931	18,019
4. Unrealized valuation increase (decrease)		(69,608)
5. Total gain (loss) on disposals	13,995	6,670
6. Deduct consideration received on disposals	10,102,000	11,510,930,832
7. Deduct amortization of premium		646,005
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)		5,614,956
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		5,614,956

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	212,993,079
2.	Cost Paid/(Consideration Received) on additions	47,440,444
3.	Unrealized Valuation increase/(decrease)	18,153,162
4.	Total gain (loss) on termination recognized	36,115,924
5.	Considerations received/(paid) on terminations	67,974,176
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	246,728,433
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	246,728,433

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

NONE

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

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	246,728,433	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		246,728,433
4.	Part D, Section 1, Column 5	246,728,433	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	246,728,433	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		246,728,433
10.	Part D, Section 1, Column 8	246,728,433	
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	833,942,952	94,618,573
2.	Cost of cash equivalents acquired	16,172,640,707	12,428,919,902
3.	Accrual of discount	4,561,948	5,431,477
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(5,886)	
6.	Deduct consideration received on disposals	16,508,433,387	11,695,027,000
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	502,706,334	833,942,952
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	502,706,334	833,942,952

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	Location 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
HOME OFFICE BUILDING	GALVESTON	TX	01/01/1971	Various				228,348
OFFICE BUILDING	LEAGUE CITY	TX	04/01/2002	Various				215,083
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				3,765,054
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				216,393
OFFICE BUILDING	SANTA CLARA	CA	12/01/1987	Various				(853)
OFFICE BUILDING	DENVER	CO	03/01/1988	Various				15,000
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				45,158
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				(500)
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				(19,890)
OFFICE BUILDING	COSTA MESA	CA	06/01/1993	Various				76,306
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				341,553
OFFICE BUILDING	DUBLIN	OH	06/26/2009	Various				23,124
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				285
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				16,227
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				942,269
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				337,272
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				(23,974)
0199999. Acquired by Purchase								6,176,855
OFFICE BUILDING	LISLE	IL	08/02/2018	Transfer	5,350,336			
0299999. Acquired by Internal Transfer					5,350,336			
0399999 - Totals					5,350,336			6,176,855

SCHEDULE A - PART 3

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

1 Description of Property	Location 2 City	Location 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances: 9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	14 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
OFFICE BUILDING	LEAGUE CITY	TX	09/30/2018				89,025	12,364			(12,364)		76,661			(76,661)	(76,661)		
OFFICE BUILDING	DAYTON	OH	09/30/2018				27,437	3,658			(3,658)		23,779			(23,779)	(23,779)		
0199999. Property Disposed							116,462	16,022			(16,022)		100,440			(100,440)	(100,440)		
0399999 - Totals							116,462	16,022			(16,022)		100,440			(100,440)	(100,440)		

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1790803	SANTA FE	NM		07/30/2018	5.000	(7,813)		43,500,000
1808402	PASADENA	TX	S	07/24/2017	5.000		3,098	16,025,000
1814902	SAN ANTONIO	TX		08/23/2017	5.000		83,730	21,800,000
1823601	ENGLEWOOD	CO		01/28/2016	4.250		911,839	47,200,000
1830401	PHOENIX	AZ	S	10/16/2017	4.250		573,672	26,200,000
1830801	GEORGETOWN	TX	S	10/26/2017	4.750		642,354	13,000,000
1831201	VALLEY PARK	MO	S	11/17/2017	4.750		8,243	9,300,000
1831301	LEANDER	TX	S	11/17/2017	4.750		56,645	13,020,000
1832301	WEST ALLIS	WI	S	02/06/2018	4.500		772,213	17,000,000
1832401	LOS ALTOS	CA	S	02/08/2018	4.250		146,371	31,450,000
1833901	SANTA MONICA	CA		07/17/2018	4.875	9,800,000		14,300,000
1834001	NEW CANEY	TX		04/08/2016	4.850	(278,250)	1,415,550	115,420,000
1834101	SOUTH ELGIN	IL		08/30/2018	5.125	30,322,510		45,130,000
1834201	CASPER	WY		08/30/2018	5.125	37,787,490		52,280,000
1834301	WAUKESA	WI		09/12/2018	4.500	7,388,370		10,020,000
1834401	SAVANAH	GA		09/25/2018	4.950	15,522,000		23,400,000
1834501	BOISE	ID		09/27/2018	5.000	16,218,500		25,500,000
321101	SAN ANTONIO	TX	S	06/05/2015	4.750		332,298	52,130,000
321701	CONROE	TX		08/28/2015	5.200		137,699	30,869,200
322301	JEFFERSONVILLE	IN		12/17/2015	5.000		180,621	25,835,000
322801	MCKINNEY	TX	S	05/03/2016	5.000		4,566,284	50,800,000
322901	MARIETTA	GA	S	05/05/2016	5.000		5,504,170	67,800,000
322902	MARIETTA	GA	S	11/10/2017	5.000		1	67,800,000
323001	MAUI	HI	S	06/03/2016	5.250		306,432	116,350,000
323101	CAMPBELL	CA	S	06/09/2016	4.500		673	9,700,000
323201	LANCASTER	TX	S	06/30/2016	5.000		230,544	63,700,000
323301	LIVERMORE	CA	S	07/06/2016	4.900		7,920,352	74,180,000
323601	SOUTH JORDAN	UT		08/17/2016	4.750		2,689,403	51,800,000
323701	NAPA	CA		08/18/2016	5.125		5,074,579	143,600,000
323801	AUSTIN	TX	S	08/24/2016	5.000		2,662,436	45,000,000
323802	AUSTIN	TX	S	02/06/2018	5.500		2,072	58,000,000
324001	KANSAS CITY	MO		09/09/2016	5.250		3,044,018	11,450,000
324201	EDGERTON	KS	S	10/27/2016	5.000		1,281,059	36,700,000
324301	DENVER	CO		10/28/2016	5.000		3,121,140	80,100,000
324401	WILMER	TX	S	11/10/2016	4.750		133,168	21,800,000
324601	DENVER	CO	S	12/15/2016	4.750		184,985	16,400,000
324701	SALT LAKE CITY	UT		02/09/2017	4.750		5,712,576	57,000,000
324801	DENVER	CO	S	03/15/2017	4.750		189,049	9,600,000
324901	DENVER	CO	S	03/15/2017	4.750		149,547	18,300,000
325001	SPRING	TX		04/27/2017	5.500		12,845,474	139,000,000
325101	AUSTIN	TX		06/07/2017	4.750		1,134,668	16,200,000
325201	GREENWOOD	IN		07/06/2017	5.250		52,756	18,500,000
325301	GREENWOOD	IN		07/06/2017	5.250		106,088	13,800,000
325401	KAPOLEI	HI	S	07/27/2017	4.750		3,491,196	78,500,000
325501	PEARLAND	TX	S	07/27/2017	4.750		966,041	7,400,000
325601	VINEYARD	UT		08/01/2017	4.750		3,795,524	77,000,000
325701	HOUSTON	TX		09/13/2017	5.000		7,088,196	47,000,000
325801	AURORA	OH		10/03/2017	5.250		4,769,558	28,290,000
325901	AUSTIN	TX		10/10/2017	4.750		4,514,009	52,300,000
326001	FT MYERS	FL		10/17/2017	5.250		99,583	28,700,000
326201	LAS VEGAS	NV		12/11/2017	4.750		7,145,922	67,900,000
326301	GONZALES	LA		12/14/2017	5.000		1,095,481	32,200,000
326401	BEAUMONT	CA		01/25/2018	4.750		3,145,289	22,780,000
326501	COLUMBUS	OH		04/02/2018	5.000		3,490,619	28,800,000
326502	COLUMBUS	OH		04/02/2018	7.000		230,937	28,800,000
326601	SALT LAKE CITY	UT	S	05/25/2018	4.950		3,922,608	36,700,000
326801	SAN ANTONIO	TX	S	06/19/2018	4.750		670,636	29,500,000
323901	CEDAR PARK	TX		08/25/2016	5.000		1,029,327	23,300,000
323903	CEDAR PARK	TX		08/25/2016	7.000		136,792	23,300,000
323904	CEDAR PARK	TX	S	07/18/2018	5.500	5,506,677		36,700,000
326101	SAN ANTONIO	TX		10/23/2017	5.000		13	20,220,000
1834601	PLANO	TX	S	09/28/2018	4.500	7,697,000		22,800,000
326901	MORENO VALLEY	CA	S	09/21/2018	5.250	(614,177)		53,400,000
1781501	RIVERHEAD	NY		01/30/2006	5.990		(34,378)	9,640,000
1796201	HOUSTON	TX		12/14/2010	6.620		(30,313)	24,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1799201	MILWAUKEE	WI		07/19/2011	4.500		(10,000)	4,240,070
1799301	MURRELLS INLET	SC		07/21/2011	6.000		(10,000)	6,100,000
1809901	HOUSTON	TX	S	06/26/2013	4.500		(71,071)	47,000,000
1812601	LAS VEGAS	NV		11/06/2013	5.250		(10,000)	15,800,000
320601	STERLING	VA		12/19/2014	5.500		(30,000)	83,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						129,342,307	107,571,776	2,756,629,270
0899999. Total Mortgages in good standing						129,342,307	107,571,776	2,756,629,270
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						129,342,307	107,571,776	2,756,629,270

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1772401	ROCHESTER	NY		06/24/2004	09/28/2018	543,254		1,245			1,245		13,897	193,667			
1776801	SAN ANTONIO	TX		05/24/2005	07/12/2018	8,404,485		3,678			3,678		8,268,136	8,288,676			
1776802	SAN ANTONIO	TX		03/20/2014	07/12/2018	1,688,958							1,663,951	1,667,571			
1782503	GALVESTON	TX	S	11/21/2006	07/09/2018	1,200,000							1,200,000	1,200,000			
1792101	PLANO	TX	S	02/26/2010	09/28/2018	5,219,285							1,638,597	1,638,597			
1792102	PLANO	TX	S	12/12/2011	09/28/2018	3,924,402							3,924,402	3,924,402			
1794501	ALBUQUERQUE	NM		09/29/2010	08/30/2018	6,428,671		5,000			5,000		6,248,466	6,282,007			
1799801	GILBERT	AZ		09/14/2011	07/31/2018	8,297,223		832			832		8,157,372	8,178,012			
1809801	EL PASO	TX		06/13/2013	08/08/2018	3,931,006		5,615			5,615		3,856,377	3,856,377			
1810201	SMYRNA	GA		07/09/2013	07/20/2018	11,344,878		20,623			20,623		11,178,064	11,205,462			
1812201	GALVESTON	TX		10/24/2011	07/16/2018	15,126,121							14,914,258	14,945,894			
1814101	COLLEGE PARK	GA		01/30/2014	08/29/2018	16,247,052		32,667			32,667		16,013,463	16,082,410			
1826301	AUSTIN	TX		10/12/2016	09/25/2018	37,563,378		380,883			380,883		38,000,000	38,000,000			
1826401	AUSTIN	TX		10/12/2016	09/25/2018	21,747,219		220,511			220,511		22,000,000	22,000,000			
1827201	RENTON	WA		12/15/2016	09/28/2018	44,642,217		750,560			750,560		45,500,000	45,500,000			
1827202	RENTON	WA		12/15/2016	09/28/2018	8,500,000							8,500,000	8,500,000			
323201	LANCASTER	TX	S	06/30/2016	09/10/2018	23,733,060		403,936			403,936		25,557,253	25,597,991			
0199999. Mortgages closed by repayment						218,541,210		1,825,549			1,825,549		216,634,236	217,061,068			
1763101	SAN ANTONIO	TX		03/03/1999		2,217,447		1,115			1,115		415,522	415,522			
1766601	SUMMERVILLE	SC		02/21/2002		2,508,375		332			332		145,845	145,845			
1768801	BATTLE CREEK	MI		05/12/2003		2,498,416		207			207		44,523	44,523			
1769501	FARMINGTON HILLS	MI		06/12/2003		2,931,725							25,399	25,399			
1770501	GREENVILLE	SC		10/30/2003		1,117,579		90			90		18,741	18,741			
1774501	BROADVIEW HEIGHTS	OH		12/15/2004		5,268,324		4,975			4,975		33,791	33,791			
1775001	CHESTERFIELD	VA	S	12/01/2004		4,776,678							142,584	142,584			
1778401	ALLEN	TX		11/09/2005		363,928							28,794	28,794			
1778501	SANTA CLARITA	CA		11/09/2005		4,017,686		260			260		25,397	25,397			
1778701	DAYTON	OH		11/21/2005		3,184,403		332			332		21,080	21,080			
1779301	HURST	TX		01/17/2006		1,163,218		189			189		10,891	10,891			
1781001	ROCHESTER	MI		09/28/2006		3,553,886		2,131			2,131		67,427	67,427			
1781501	RIVERHEAD	NY		01/30/2006		3,511,808							60,548	60,548			
1782507	GALVESTON	TX	S	04/07/2016		3,976,329							86,541	86,541			
1783201	CHRISTIANBURG	VA		09/17/2007		5,756,677		9,750			9,750		60,288	60,288			
1787001	ADDISON	IL		09/18/2008		8,369,743		5,764			5,764		75,972	75,972			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1788501	LEBANON	TN		06/11/2009		7,390,974							58,934	58,934			
1788601	SUGARLAND	TX		04/13/2007		15,646,171		3,782			3,782		137,811	137,811			
1788602	SUGARLAND	TX		10/30/2014		963,033							4,918	4,918			
1788901	HOUSTON	TX		06/29/2009		10,315,817							77,150	77,150			
1789301	HOUSTON	TX		08/20/2009		5,579,443		792			792		43,371	43,371			
1790101	HUNTERSVILLE	NC		10/26/2009		11,890,845		1,514			1,514		73,983	73,983			
1790801	SANTA FE	NM		11/19/2009		18,185,288							116,730	116,730			
1791601	GLENDALE HEIGHTS	IL		02/04/2010		16,624,277							126,762	126,762			
1792301	HOFFMAN ESTATES	IL		05/13/2010		8,642,526		2,129			2,129		72,086	72,086			
1792401	CHATTANOOGA	TN		05/19/2010		12,699,532		900			900		94,486	94,486			
1792801	LAS VEGAS	NV		06/24/2010		3,711,182		1,372			1,372		25,205	25,205			
1794001	FARMINGTON HILLS	MI		08/12/2010		5,086,672		397			397		64,671	64,671			
1794701	NILES	MI		10/07/2010		8,796,071		627			627		66,693	66,693			
1795101	KAPAA	HI		10/28/2010		7,448,944		535			535		58,775	58,775			
1795301	SUMTER	SC		11/01/2010		1,074,935		373			373		87,611	87,611			
1795401	SUMTER	SC		11/01/2010		985,357		342			342		80,310	80,310			
1795501	PHOENIX	AZ		11/16/2010		13,692,180		952			952		96,834	96,834			
1795801	TAYLORSVILLE	UT		12/02/2010		3,103,378		248			248		23,105	23,105			
1796201	HOUSTON	TX		12/14/2010		12,272,617							91,802	91,802			
1796601	GRETNA	LA		01/25/2011		13,685,257		3,920			3,920		105,813	105,813			
1796602	GRETNA	LA		01/25/2011		10,736,929		8,295			8,295		72,053	72,053			
1796801	LAS VEGAS	NV		02/01/2011		2,270,136		568			568		13,551	13,551			
1797901	ELK GROVE VILLAGE	IL		03/29/2011		4,761,102		368			368		59,075	59,075			
1798001	SMITHFIELD	NC		04/13/2011		21,280,678		1,541			1,541		188,551	188,551			
1798801	FRIENDSWOOD	TX		06/15/2011		4,876,577		695			695		37,187	37,187			
1799201	MILWAUKEE	WI		07/19/2011		2,907,612		1,411			1,411		21,988	21,988			
1799301	MURRELLS INLET	SC		07/21/2011		3,049,243		250			250		70,590	70,590			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011		2,117,948		150			150		16,182	16,182			
1799901	CHICAGO	IL		09/26/2011		4,677,217		161			161		33,000	33,000			
1800101	MILLSBORO	DE		09/28/2011		8,231,507		614			614		72,990	72,990			
1801301	SEATAC	WA		08/18/2009		30,392,481		48,963			48,963		176,380	176,380			
1801601	RALEIGH	NC		11/17/2011		3,649,344		258			258		27,802	27,802			
1802501	KNOXVILLE	TN		01/25/2012		8,467,561		833			833		63,890	63,890			
1802801	SANDY	UT		02/21/2012		15,580,988		1,098			1,098		118,610	118,610			
1803001	CHICAGO	IL		02/28/2012		1,157,926		145			145		62,624	62,624			
1803201	DALE CITY	VA		04/05/2012		3,382,476		285			285		115,331	115,331			
1803401	BLUE ASH	OH		05/02/2012		8,756,533		613			613		64,983	64,983			
1804501	NEW ALBANY	OH		07/24/2012		8,093,360		600			600		92,361	92,361			
1804601	BEAVERCREEK	OH		07/30/2012		11,083,026		3,872			3,872		81,200	81,200			
1804701	ROCK HILL	SC		07/30/2012		5,219,919		391			391		60,028	60,028			
1804901	JACKSON	MS		09/06/2012		5,093,769		354			354		36,771	36,771			
1805001	MONTGOMERY	AL		09/10/2012		5,723,835		397			397		41,320	41,320			
1805101	SAVANNAH	GA		09/10/2012		9,406,613		653			653		67,905	67,905			
1805801	PONTIAC	MI		10/18/2012		1,254,890		104			104		24,676	24,676			
1805901	LA CANADA FLINTRIDGE	CA		10/23/2012		3,743,635		207			207		73,131	73,131			
1806001	HOUSTON	TX		10/29/2012		24,104,119		40,174			40,174		174,644	174,644			
1806101	NORCROSS	GA		10/31/2012		7,743,367		541			541		58,651	58,651			
1806102	NORCROSS	GA		06/15/2017		492,727		234			234		1,708	1,708			
1806401	DALLAS	TX		11/01/2012		5,775,918		564			564		42,257	42,257			
1806601	ALPHARETTA	GA		11/13/2012		15,732,296		1,094			1,094		116,767	116,767			
1806701	KNOXVILLE	TN		11/14/2012		1,925,121		142			142		21,849	21,849			
1807101	CINCINNATI	OH		12/11/2012		10,036,854		740			740		115,242	115,242			
1807401	PEWAUKEE	WI		12/13/2012		12,690,749		2,456			2,456		92,302	92,302			
1807601	SHILOH	IL		01/08/2013		3,425,079		252			252		39,182	39,182			
1807801	FENTON	MO		01/15/2013		9,933,856		728			728		112,060	112,060			
1808001	EAGAN	MN		01/24/2013		8,955,116		617			617		62,900	62,900			
1808201	DALLAS	TX		02/19/2013		9,513,629		654			654		66,370	66,370			
1808301	ROCHESTER HILLS	MI		02/26/2013		20,530,020		1,425			1,425		149,381	149,381			
1808401	PASADENA	TX	S	02/27/2013		7,469,882							58,163	58,163			
1808402	PASADENA	TX	S	07/24/2017		44,542		1,149			1,149		627	627			

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE American National Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1808601	PLANO	TX		03/20/2013		8,242,059		1,555			1,555		67,816	67,816			
1808801	SACRAMENTO	CA		04/10/2013		7,137,869		3,484			3,484		52,154	52,154			
1809001	MACOMB	MI		05/06/2013		5,425,041		393			393		59,916	59,916			
1809101	LAKE ORION	MI		05/06/2013		4,650,035		337			337		51,356	51,356			
1810101	DEKALB	IL		07/09/2013		4,593,760		1,466			1,466		24,654	24,654			
1810401	COLLEGE PARK	GA		07/18/2013		7,340,654		3,763			3,763		81,795	81,795			
1810501	LIMA	OH		07/25/2013		6,003,662		432			432		65,296	65,296			
1810701	FORT LAUDERDALE	FL		07/30/2013		4,603,380		244			244		56,055	56,055			
1811401	ALBUQUERQUE	NM		09/12/2013		2,122,953		152			152		22,834	22,834			
1811501	LAS VEGAS	NV		09/17/2013		8,110,599		556			556		59,537	59,537			
1811601	LOS ANGELES	CA		09/18/2013		8,962,183		3,320			3,320		59,251	59,251			
1812101	SUN CITY CENTER	FL		10/15/2013		2,479,076		897			897		35,695	35,695			
1812301	SOUTHFIELD	MI		10/24/2013		7,105,263		482			482		48,080	48,080			
1812401	WOODSTOCK	GA		10/29/2013		3,601,541		244			244		24,158	24,158			
1812501	SAN LUIS OBISPO	CA		11/04/2013		14,065,371		957			957		98,558	98,558			
1812601	LAS VEGAS	NV		11/06/2013		9,724,273		6,299			6,299		66,238	66,238			
1812901	SOUTH JORDAN	UT		11/22/2013		11,632,256		787			787		78,659	78,659			
1813001	LAS VEGAS	NV		12/05/2013		43,661,789		10,328			10,328		226,667	226,667			
1813201	KNOXVILLE	TN		12/06/2013		26,184,461		1,687			1,687		168,672	168,672			
1813202	KNOXVILLE	TN		12/06/2013		1,875,787							11,794	11,794			
1813401	FRESNO	CA		12/09/2013		2,948,874		1,541			1,541		19,782	19,782			
1813501	ALPHARETTA	GA		12/09/2013		3,291,476		222			222		22,113	22,113			
1813601	NOVI	MI		12/12/2013		5,299,037		364			364		42,925	42,925			
1813701	SAN FRANCISCO	CA		12/16/2013		5,851,513		395			395		39,312	39,312			
1814001	DELAWARE	OH		01/16/2014		5,683,043		579			579		96,388	96,388			
1814301	VALENCIA	CA		04/03/2014		10,249,718		3,797			3,797		69,771	69,771			
1814501	STERLING	VA		04/16/2014		7,531,152		985			985		47,200	47,200			
1814701	INDIANAPOLIS	IN		05/21/2014		5,636,403		376			376		36,660	36,660			
1814801	SALT LAKE CITY	UT		06/03/2014		6,280,036		402			402		41,824	41,824			
1815001	LOUISVILLE	KY		06/05/2014		6,260,657		621			621		100,532	100,532			
1815101	ST LOUIS	MO		06/10/2014		42,156,009		21,491			21,491		219,319	219,319			
1815201	MEMPHIS	TN		06/16/2014		2,954,435		307			307		23,639	23,639			
1815301	RICHMOND	TX		06/25/2014		6,397,288							31,370	31,370			
1815302	RICHMOND	TX		07/06/2016		5,925,729		1,272			1,272		21,636	21,636			
1815401	ALPHARETTA	GA		06/26/2014		11,447,674		1,085			1,085		75,396	75,396			
1815501	WASHINGTON	DC		06/27/2014		43,556,494		5,507			5,507		272,382	272,382			
1815701	ST LOUIS	IL		07/30/2014		8,159,248		789			789		69,408	69,408			
1815801	HOUSTON	TX		08/01/2014		6,801,139		445			445		42,313	42,313			
1816001	MADISON HEIGHTS	MI		09/15/2014		5,787,933		390			390		44,335	44,335			
1816201	CINCINNATI	OH		09/29/2014		6,213,342		2,896			2,896		42,356	42,356			
1816301	CINCINNATI	OH		09/29/2014		10,449,712		4,870			4,870		71,234	71,234			
1816401	CHARLOTTE	NC		10/02/2014		10,709,522		711			711		69,565	69,565			
1816501	FORT LAUDERDALE	FL		10/23/2014		3,293,758		2,171			2,171		23,586	23,586			
1816601	MIAMI	FL		11/19/2014		27,626,536		5,092			5,092		174,018	174,018			
1817001	OMAHA	NE		12/09/2014		6,767,698		449			449		45,876	45,876			
1817101	LOGAN CITY	UT		12/09/2014		17,678,305		1,146			1,146		113,819	113,819			
1817201	ENGLEWOOD	CO		12/11/2014		12,245,109		1,732			1,732		84,980	84,980			
1817401	DULUTH	GA		12/16/2014		15,926,594		1,033			1,033		103,858	103,858			
1817501	FINDLAY	OH		12/16/2014		17,676,140		1,276			1,276		280,036	280,036			
1817601	FAIRVIEW	TN		12/08/2011		7,191,092		904			904		77,801	77,801			
1817701	COLUMBUS	OH		01/13/2015		6,744,273		1,765			1,765		47,161	47,161			
1817901	KNOXVILLE	TN		01/29/2015		3,886,394		266			266		39,138	39,138			
1818001	TERRE HAUTE	IN		02/05/2015		3,170,897		369			369		22,117	22,117			
1818101	RIVERTON	UT		02/10/2015		4,968,056		468			468		34,516	34,516			
1818201	DALLAS	TX	S	02/12/2015		30,126,320		3,739			3,739		124,106	124,106			
1818301	HOUSTON	TX	S	02/24/2015		14,678,034		1,565			1,565		89,086	89,086			
1818302	HOUSTON	TX	S	02/24/2015		2,679,125							15,822	15,822			
1818303	HOUSTON	TX	S	04/13/2017		1,631,627		833			833		8,748	8,748			
1818401	NORTH LOGAN	UT		02/26/2015		4,261,161		278			278		27,726	27,726			
1818402	NORTH LOGAN	UT		05/12/2016		926,701		113			113		5,058	5,058			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1818501	RALEIGH	NC		03/16/2015		13,993,986		1,856			1,856		96,886	96,886			
1818601	LINTHICUM HEIGHTS	MD		04/01/2015		8,918,937		588			588		59,415	59,415			
1818901	FORT WORTH	TX		04/29/2015		7,557,626		498			498		50,346	50,346			
1819001	COLUMBUS	OH		11/08/2013		12,925,403		16,774			16,774		92,014	92,014			
1819002	COLUMBUS	OH		11/08/2013		749,916							21,379	21,379			
1819101	COLUMBUS	OH		11/08/2013		15,423,912		14,934			14,934		108,787	108,787			
1819102	COLUMBUS	OH		11/08/2013		828,804							23,630	23,630			
1819201	ALPHARETTA	GA		05/04/2015		3,077,704		2,013			2,013		21,779	21,779			
1819301	LIVERMORE	CA		05/21/2015		8,586,826		538			538		50,400	50,400			
1819401	THE WOODLANDS	TX		05/21/2015		2,749,484		186			186		26,733	26,733			
1819501	CONCORD	NC		05/26/2015		7,417,275		491			491		50,667	50,667			
1819601	BILLERICA	MA		06/11/2015		11,152,457		1,016			1,016		70,749	70,749			
1819701	SANDY SPRINGS	GA		06/11/2015		7,990,508		525			525		52,609	52,609			
1819801	HOUSTON	TX		06/18/2015		6,906,153		538			538		198,668	198,668			
1819901	AUSTIN	TX		06/19/2015		6,625,030		823			823		24,991	24,991			
1820001	CHARLESTON	IL		06/19/2015		4,210,159		285			285		42,414	42,414			
1820101	BOTHELL	WA		06/22/2015		4,084,666		269			269		28,709	28,709			
1820201	DALLAS	TX		06/24/2015		20,222,554		2,530			2,530		124,494	124,494			
1820301	DERBY	KS		06/24/2015		3,244,992		1,077			1,077		22,642	22,642			
1820501	DRAPER	UT		06/25/2015		21,579,195		2,776			2,776		141,732	141,732			
1820601	BAYTOWN	TX		07/15/2015		10,202,676		6,425			6,425		62,645	62,645			
1820701	PARAMOUNT	CA		07/29/2015		14,861,598		1,000			1,000		145,342	145,342			
1820901	WALDORF	MD		08/17/2015		4,437,436		291			291		30,266	30,266			
1821201	PHOENIX	AZ		09/01/2015		31,574,155		27,378			27,378		192,401	192,401			
1821301	HOUSTON	TX		09/01/2015		59,633,919		7,492			7,492		344,955	344,955			
1821401	TALLAHASSEE	FL		09/02/2015		4,324,149		201			201		64,205	64,205			
1821701	DENVER	CO	S	09/22/2015		12,814,651		1,134			1,134		74,850	74,850			
1821801	BROOKPARK	OH		09/30/2015		9,261,865		1,732			1,732		52,462	52,462			
1821901	HOUSTON	TX		09/30/2015		6,554,101		477			477		37,175	37,175			
1822001	COLLEGE PARK	GA		09/30/2015		13,725,618		999			999		77,852	77,852			
1822101	COPPELL	TX		09/30/2015		11,985,943		2,241			2,241		67,891	67,891			
1822201	PHOENIX	AZ	S	10/01/2015		15,530,033		9,599			9,599		94,397	94,397			
1822501	GLENDALE	CA		10/19/2015		23,882,423		1,377			1,377		138,631	138,631			
1822601	CINCINNATI	OH		10/23/2015		6,893,915		449			449		29,151	29,151			
1822701	COLUMBUS	OH		08/29/2013		28,160,470							177,644	177,644			
1822702	COLUMBUS	OH		08/29/2013		3,811,332							18,647	18,647			
1822901	TINLEY PARK	IL		10/28/2015		4,384,009		396			396		26,310	26,310			
1823001	HOUSTON	TX	S	11/18/2015		8,741,008		789			789		53,938	53,938			
1823101	AGOURA HILLS	CA		12/01/2015		15,496,195		1,431			1,431		101,701	101,701			
1823201	DALLAS	TX		12/07/2015		11,431,681		598			598		71,951	71,951			
1823301	TEMESCAL VALLEY	CA		01/13/2016		33,068,295		33,306			33,306		166,682	166,682			
1823401	KOLOA	HI		01/14/2016		36,981,470		5,616			5,616		208,058	208,058			
1823501	LOUISVILLE	KY		01/28/2016		6,365,112		406			406		54,157	54,157			
1823601	ENGLEWOOD	CO		01/28/2016		31,773,607		4,268			4,268		182,337	182,337			
1823801	PLAINFIELDS	IN		03/08/2016		24,948,444		1,547			1,547		139,650	139,650			
1823901	LOS ANGELES	CA		03/15/2016		18,960,877		1,174			1,174		104,239	104,239			
1824001	LOS ANGELES	CA		03/15/2016		32,932,050		2,039			2,039		181,047	181,047			
1824101	BLAINE	MN		03/22/2016		28,396,348		34,092			34,092		178,946	178,946			
1824201	DETROIT	MI		04/11/2016		7,187,990		926			926		45,014	45,014			
1824301	DEERFIELD	FL		04/12/2016		2,395,874		309			309		15,005	15,005			
1824401	DALLAS	TX		04/14/2016		23,949,947		1,487			1,487		178,428	178,428			
1824501	LOS ANGELES	CA		04/14/2016		32,862,726		4,077			4,077		173,911	173,911			
1824601	LOS ANGELES	CA		04/14/2016		17,925,123		2,224			2,224		94,860	94,860			
1824701	PALM BEACH GARDENS	FL		04/20/2016		7,437,146		4,599			4,599		44,051	44,051			
1824801	MINNEAPOLIS	MN		04/27/2016		5,052,451		325			325		31,510	31,510			
1825101	LOS ANGELES	CA		06/14/2016		64,052,552		31,961			31,961		302,768	302,768			
1825301	SACRAMENTO	CA		07/21/2016		18,475,080		18,558			18,558		114,365	114,365			
1825701	CARLSBAD	CA		08/25/2016		10,572,872		674			674		64,208	64,208			
1825901	MILWAUKEE	WI		09/15/2016		13,363,177		852			852		80,694	80,694			
1826201	LEXINGTON	KY		10/11/2016		14,070,109		3,564			3,564		90,432	90,432			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1826701	FORT WORTH	TX		11/17/2016		12,829,346		815			815		76,597	76,597			
1826801	LAGUNA BEACH	CA		12/06/2016		10,376,574		645			645		38,540	38,540			
1827001	BROOKFIELD	WI		12/13/2016		10,021,754		1,255			1,255		59,482	59,482			
1827301	NAPERVILLE	IL		12/16/2016		24,371,549		3,100			3,100		147,486	147,486			
1828401	COLUMBIA	SC		05/23/2017		10,857,703		688			688		60,545	60,545			
1828501	GILBERT	AZ		05/24/2017		14,323,092		2,598			2,598		82,870	82,870			
1828701	PHOENIX	AZ		06/09/2017		8,944,848		5,207			5,207		50,951	50,951			
1828901	BIRMINGHAM	MI		06/15/2017		20,769,847		875			875		111,982	111,982			
1829001	LINONIA	MI		06/20/2017		4,438,912		563			563		16,480	16,480			
1829101	SUFFOLK	VA		06/23/2017		27,193,797		2,455			2,455		150,766	150,766			
1829201	SCOTTSDALE	AZ		06/29/2017		59,319,525		3,750			3,750		334,661	334,661			
1829301	HAYWARD	CA		07/06/2017		4,316,074		2,750			2,750		25,305	25,305			
1829701	PASADENA	TX	S	07/30/2015		16,906,789		12,140			12,140		90,968	90,968			
1829801	WOODLAND HILLS	CA		07/13/2017		16,300,622		4,209			4,209		30,723	30,723			
1830001	FLORHAM PARK	NJ		08/23/2017		14,737,169		9,375			9,375		87,445	87,445			
1830101	KNOXVILLE	TN		08/30/2017		6,797,346		428			428		37,259	37,259			
1830201	NAPERVILLE	IL	S	08/30/2017		21,118,814		13,437			13,437		86,611	86,611			
1831001	RINCON	GA		11/14/2017		6,483,750		406			406		34,939	34,939			
1831101	FARMINGTON HILLS	MI		11/16/2017		6,965,000		875			875		54,057	54,057			
1831401	HUTCHINS	TX		11/21/2017		23,820,000		4,500			4,500		133,656	133,656			
1831501	HOUSTON	TX		12/04/2017		50,490,000		25,500			25,500		462,490	462,490			
1832001	NORTH SALT LAKE	UT		12/19/2017		7,196,962		451			451		38,629	38,629			
1832101	SAN DIEGO	CA		01/17/2018				398			398		22,665	22,665			
1832601	SPRING	TX		10/16/2014		13,715,410		12,084			12,084		67,551	67,551			
1832701	SPRING	TX		10/16/2014		17,619,361							57,514	57,514			
1832801	NEW YORK	NY		03/06/2018				2,650			2,650		120,568	120,568			
1832901	SOUTH JORDAN	UT		03/20/2018				5,138			5,138		216,926	216,926			
1833101	AMERICAN CANYON	CA		07/26/2016		26,902,399		21,692			21,692		42,205	42,205			
1833501	SANTA MONICA	CA		05/10/2018				5,500			5,500		27,823	27,823			
1833701	FORT WORTH	TX		05/24/2012		11,177,627							145,152	145,152			
1833901	SANTA MONICA	CA		07/17/2018				3,333			3,333		17,108	17,108			
1834001	NEW CANEY	TX		04/08/2016		51,212,193		4,561			4,561		185,591	185,591			
317001	SOUTH PADRE ISLAND	TX	S	06/16/2011		17,617,365							165,291	165,291			
317002	SOUTH PADRE ISLAND	TX	S	12/17/2012		1,817,828	(454,067)				(454,067)		20,290	20,290			
317004	SOUTH PADRE ISLAND	TX	S	12/17/2012		1,178,350	(1,778,350)				(1,778,350)						
317005	SOUTH PADRE ISLAND	TX	S	03/31/2017		1,300,000							1,500,000	1,500,000			
318201	HOUSTON	TX		10/23/2012		24,756,705							115,876	115,876			
318204	HOUSTON	TX		05/05/2016		7,941,447							46,725	46,725			
318501	SAN ANTONIO	TX	S	12/13/2012		6,461,143							35,983	35,983			
320001	SCHAUMBURG	IL	S	05/15/2014		9,081,889							31,808	31,808			
320701	CIBOLO	TX	S	04/22/2015		4,852,222							26,287	26,287			
321301	VERNON	CA	S	06/26/2015		15,218,769		6,770			6,770		109,280	109,280			
321401	DALLAS	TX	S	06/29/2015		22,531,831		21,839			21,839		117,542	117,542			
322001	MURPHY	TX	S	10/22/2015		4,928,062		4,879			4,879		25,962	25,962			
322501	HONOLULU	HI		12/18/2015		47,850,000							257,203	257,203			
322601	LOS ANGELES	CA		03/24/2016		14,975,578							77,078	77,078			
323401	KATY	TX		07/18/2016		39,879,745		40,014			40,014		214,853	214,853			
0299999. Mortgages with partial repayments						2,762,210,977	(2,232,417)	764,857			(1,467,560)		21,232,314	21,232,314			
1796101	LISLE	IL		12/14/2010	08/02/2018	5,708,236							5,350,336	5,708,420			
0499999. Mortgages transferred						5,708,236							5,350,336	5,708,420			
0599999 - Totals						2,986,460,423	(2,232,417)	2,590,406			357,989		243,216,885	244,001,801			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	ANTAC, Inc. LOC	Galveston	TX	ANTAC, Inc.		12/31/2009			13,425,000			
	LOC to American National Life Insurance Company of Texas	Galveston	TX	ANTEX		07/01/2017			1,750,000			
	LOC to Garden State Life Insurance Company	Galveston	TX	GARDEN		07/01/2017			1,000,000			
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO		07/01/2017			1,650,000			
	LOC to American National Property & Casualty Company	Galveston	TX	ANPCH		01/20/2012			5,000,000			
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									22,825,000			XXX
	Equity Fund 7047 - Comvest Capital III	West Palm Beach	FL	Comvest Capital		04/10/2015			759,131			
	Equity Fund 7049 - AIP	West Conshohocken	PA	AIP Private markets		07/19/2015			574,771			
	Equity Fund 7059 - Arrowhead Capital Fund III	Paramus	NJ	Arrowhead Partners GP, LLC		06/28/2017			372,511			
	Equity Fund 7060 - Comvest Capital IV	West Palm Beach	FL	Comvest Capital		03/29/2018			384,249			
	Equity Fund 7061 - Pinnacle V	Menlo Park	CA	Pinnacle		05/24/2018			2,934,377			
	Equity Fund 7062 - Monroe PCF III	Chicago	IL	Monroe Capital Private Credit Fund II		05/31/2018			2,250,000			
2199999. Joint Venture Interests - Other - Unaffiliated									7,275,039			XXX
	Summit XIV	Seattle	WA	Summit Corporate Tax Credit		12/01/2014			250,000			
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									250,000			XXX
	CVC Credit Partners US Lending	New York	NY	CVC Credit Partner		09/24/2018		114,545				
	Crestline Direct Finance LP	Forth Worth	TX	Crestline Direct Finance		09/20/2018		142,840				
	Wheel Pros Inc LP	Greenwood Village	CO	Arrowhead		07/02/2018		135,044				
4299999. Any Other Class of Assets - Unaffiliated								392,429				XXX
4499999. Total - Unaffiliated								392,429	7,525,039			XXX
4599999. Total - Affiliated									22,825,000			XXX
4699999 - Totals								392,429	30,350,039			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	Estancia Mezz loan	San Diego	CA	Estancia Mezz	04/28/2015	08/09/2018								15,865,000	15,865,000				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated														15,865,000	15,865,000				
	Whitecap Alabama Growth Fund II	Montgometry	TX	Whitecap Alabama	04/15/2008	09/30/2018								229,432	229,432				
	IHOP Secured	Glendale	CA	IHOP	01/06/2005	09/30/2018								178,949	178,949				
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated														408,381	408,381				
	ANTAC, Inc. LOC	Galveston	TX	ANTAC, Inc.	12/17/2009	09/30/2018	59,814,370							16,950,000	16,950,000				
	Comprehensive Investment Services, Inc. LOC	Galveston	TX	Comprehensive Investment Services, Inc.	02/05/1998	09/30/2018								6,049,315	6,049,315				
	LOC to American National Life Insurance Company of Texas	Galveston	TX	ANTEX	07/01/2017	09/30/2018								1,751,438	1,751,438				
	LOC to Garden State Life Insurance Company	Galveston	TX	GARDEN	07/01/2017	09/30/2018								1,000,822	1,000,822				
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2017	09/30/2018								1,650,452	1,650,452				
	LOC to American National Property & Casualty Company of Lousiana	Galveston	TX	ANPLA	09/01/2017	09/30/2018								1,426,036	1,426,036				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	LOC to American National Property & Casualty Company	Galveston	TX	ANPCH	01/20/2012	09/30/2018								5,008,219	5,008,219				
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							59,814,370							33,836,282	33,836,282				
	Equity Fund 7043 -Lexington Capital	New York	NY	Lexington Capital	01/03/2005	09/30/2018								96,521	96,521				
	Equity Fund 7045 - Black Diamond	Austin	TX	Black Diamond	08/01/1999	09/30/2018								24,291	24,291				
	Equity Fund 7047 - Comvest Capital III	West Palm Beach	FL	Comvest Capital	04/10/2015	09/30/2018								2,290,685	2,290,685				
	Equity Fund 7049 - AIP Private Markets	Chicago	IL	AIP Private Markets	07/21/2015	09/30/2018								1,180,569	1,180,569				
	Equity Fund 7050 - Crestline	Oaks		Crestline	10/26/2015	09/30/2018								762,525	762,525				
	Equity Fund 7053 - Monroe	Chicago	IL	Monroe	04/25/2016	09/30/2018								253,608	253,608				
	Equity Fund 7055 - Greystar	Charleston	SC	Greystar	05/05/2016	09/30/2018								68,654	68,654				
	Equity Fund 7059 - Arrowhead	Paramus	NJ	Arrowhead	06/28/2017	09/30/2018								18,660	18,660				
	Equity Fund 7061 - Pinnacle V	West Palm Beach	FL	Comvest Capital	03/29/2018	09/30/2018								1,462,915	1,462,915				
	Equity Fund 7063 - Morgan Stanley AIP DCO II	West Conshohocken	PA	Morgan Stanley AIP	06/21/2018	09/30/2018								20,432	20,432				
2199999. Joint Venture Interests - Other - Unaffiliated														6,178,860	6,178,860				
	WNC	Irvine	CA		12/22/2014	09/30/2018								3,632	3,632				
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated														3,632	3,632				
	Anadarko	Woodlands	TX	Coastal Securities	12/22/2015	09/30/2018								994,569	994,569				19,094
55550D-CS-6	Dallas County School	Dallas	TX	Option 100	08/13/2015	09/30/2018								72,314	72,314				1,609
4299999. Any Other Class of Assets - Unaffiliated														1,066,883	1,066,883				20,703
4499999. Total - Unaffiliated														23,522,756	23,522,756				20,703
4599999. Total - Affiliated							59,814,370							33,836,282	33,836,282				
4699999 - Totals							59,814,370							57,359,038	57,359,038				20,703

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3137FG-N6-8	FHR 4809 HT 4809 HT 4.500% 09/15/44		09/21/2018	FTN Financial		10,861,702	10,477,000	32,741	1
0599999. Subtotal - Bonds - U.S. Governments						10,861,702	10,477,000	32,741	XXX
74443D-DU-2	Public Fin Auth WI Eductnl Fac Rev 5.130% 06/01/28		07/26/2018	Oppenheimer & Co., Inc.		750,000	750,000		2FE
74443D-DV-0	Public Fin Auth WI Eductnl Fac Rev 5.660% 06/01/38		07/26/2018	Oppenheimer & Co., Inc.		1,500,000	1,500,000		2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						2,250,000	2,250,000		XXX
00108W-AG-5	AEP Texas Inc 144A 3.950% 06/01/28		09/20/2018	Wells Fargo Advisors		4,978,600	5,000,000	69,674	1FE
026351-AU-0	American General Corp Bd 7.500% 07/15/25		07/26/2018	FTN Financial		4,647,587	3,916,000	12,238	2FE
026351-AU-0	American General Corp Bd 7.500% 07/15/25		08/07/2018	Raymond James & Assoc.		5,412,493	4,576,000	22,880	2FE
035240-AL-4	Anheuser Busch Inbev Bd 4.000% 04/13/28		09/07/2018	J.P. Morgan		4,967,550	5,000,000	87,222	2FE
035240-AL-4	Anheuser Busch Inbev Bd 4.000% 04/13/28		09/25/2018	Oppenheimer & Co., Inc.		7,873,840	8,000,000	153,778	2FE
06048W-XD-7	Bank of America Corp Bd 0.000% 08/28/30		08/27/2018	BOSC Inc.		4,996,250	5,000,000		1
07274N-AW-3	Bayer US Finance II LLC 144A 3.375% 07/15/24		07/10/2018	Tax Free Exchange		13,504,617	13,864,000	5,199	2FE
120568-AZ-3	Bunge Ltd Finance Corp Bd 3.750% 09/25/27		08/02/2018	BOSC Inc.		1,865,040	2,000,000	27,292	2FE
12805P-AJ-5	US Container 18-2A 4.340% 09/25/43		09/18/2018	Hilltop Securities Inc.		2,503,809	2,500,000	301	1FE
17288X-AA-2	Citadel Lp 144A 5.375% 01/17/23		09/14/2018	Morgan Stanley Dean Witter		2,517,325	2,500,000	22,769	2FE
23248Q-AA-4	CVC Credit Partners U.S. Direc Senior Note - 144A 6.000% 08/06/26		09/24/2018	CVC Credit Partner		3,436,364	3,436,364		5
23248Q-AB-2	CVC Credit Partners U.S. Direc Junior Note- 144A 6.000% 08/06/26		09/24/2018	CVC Credit Partner		267,273	267,273		5
26969P-AA-6	Eagle Materials Inc Bd 4.500% 08/01/26		07/27/2018	FTN Financial		1,681,793	1,700,000	38,250	2FE
343412-AF-9	Fluor Corp Bd 4.250% 09/15/28		08/30/2018	Merrill Lynch Pierce Fenner		4,990,950	5,000,000	2,951	2FE
343412-AF-9	Fluor Corp Bd 4.250% 09/15/28		09/11/2018	Wells Fargo Advisors		4,931,650	5,000,000	8,264	2FE
343412-AF-9	Fluor Corp Bd 4.250% 09/15/28		09/20/2018	Merrill Lynch Gov Securities/M		2,932,800	3,000,000	8,854	2FE
343412-AF-9	Fluor Corp Bd 4.250% 09/15/28		09/25/2018	Cantor Fitzgerald & Co.		1,221,725	1,250,000	4,132	2FE
448579-AG-7	Hyatt Hotels Corps Tb 4.375% 09/15/28		09/11/2018	Raymond James & Assoc.		9,885,100	10,000,000	32,813	2FE
59022C-AB-9	Bank of America Corp Bd 6.220% 09/15/26		08/02/2018	FTN Financial		4,467,480	4,000,000	97,447	2FE
592173-AE-8	Met Life 144A 7.800% 11/01/25		08/02/2018	FTN Financial		4,282,320	3,500,000	72,042	1
617482-4M-3	Morgan Stanley Bd 4.875% 11/01/22		07/18/2018	Morgan Stanley Dean Witter		5,185,400	5,000,000	53,490	2FE
61760Q-LS-1	Morgan Stanley Bd 4.125% 08/27/30		08/21/2018	Hilltop Securities Inc.		10,000,000	10,000,000		2
61980A-AD-5	Motiva Enterprises LLC 144A 6.850% 01/15/40		08/02/2018	Hilltop Securities Inc.		1,919,081	1,675,000	6,693	2FE
61980A-AD-5	Motiva Enterprises LLC 144A 6.850% 01/15/40		09/11/2018	Hilltop Securities Inc.		1,406,321	1,240,000	13,685	2FE
64128X-AG-5	Neuberger Berman Grp Fin 144A 4.500% 03/15/27		09/21/2018	Raymond James & Assoc.		1,313,664	1,320,000	1,650	2FE
64952G-AE-8	New York Life Insurance 144A 5.875% 05/15/33		07/05/2018	Stifel, Nicolaus & Co		8,454,180	7,000,000	61,688	1
69349L-AR-9	PNC Bank Tb 4.050% 07/26/28		09/25/2018	Hilltop Securities Inc.		5,238,131	5,255,000	36,062	1FE
703481-AB-7	Patterson-Uti Energy Inc 144A 3.950% 02/01/28		09/07/2018	Tax Free Exchange		18,964,798	19,150,000	88,250	2FE
741503-AZ-9	Booking Holdings Inc Bd 3.600% 06/01/26		09/26/2018	Morgan Stanley Dean Witter		7,759,040	8,000,000	93,600	2FE
741503-BC-9	Booking Holdings Inc Bd 3.550% 03/15/28		09/20/2018	Oppenheimer & Co., Inc.		1,912,520	2,000,000	1,775	2FE
743674-BD-4	Protective Life Corp 144A 4.300% 09/30/28		08/29/2018	Oppenheimer & Co., Inc.		10,000,200	10,000,000	9,556	2FE
756109-AR-5	Realty Income Corp Bd 4.125% 10/15/26		09/20/2018	Wells Fargo Advisors		12,009,480	12,000,000	218,625	1FE
806851-AG-6	Schlumberger Hldgs Corp 144A 4.000% 12/21/25		08/02/2018	FTN Financial		380,844	380,000	1,900	2FE
845437-BR-2	Southwestern Elec Power Bd 4.100% 09/15/28		09/13/2018	Oppenheimer & Co., Inc.		2,005,800	2,000,000	911	2FE
845437-BR-2	Southwestern Elec Power Bd 4.100% 09/15/28		09/13/2018	Oppenheimer & Co., Inc.		3,011,340	3,000,000	1,367	2FE
84861T-AC-2	Spirit Realty LP Bd 4.450% 09/15/26		08/28/2018	Wells Fargo Advisors		7,180,375	7,412,000	151,174	2FE
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		09/14/2018	Hilltop Securities Inc.		4,941,461	4,970,000	15,887	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		07/18/2018	BOSC Inc.		4,981,188	4,958,333		1FE
913017-BA-6	United Technologies Corp Tb 7.500% 09/15/29		09/05/2018	Citigroup Global Markets Inc		4,840,560	3,795,000	135,988	2FE
000000-00-0	ILP Holdings, LLC Sr Nt 11.000% 09/21/23		09/21/2017	Arrowhead		(22,051)	(22,051)		5
000000-00-0	Crestline Direct Finance LP Note- Looking Glass I Holdings 6.000% 09/20/24		09/20/2018	Crestline Direct Finance		2,518,091	2,571,120		5
000000-00-0	Crestline Direct Finance LP Note- Encompass Digital Media 8.123% 09/28/23		09/28/2018	Crestline Direct Finance		3,245,856	3,286,943		5
000000-00-0	Crestline Direct Finance LP Note- PracticeHwy.com, Inc 7.373% 09/28/23		09/28/2018	Crestline Direct Finance		1,522,428	1,553,498		5
000000-00-0	Crestline Direct Finance LP PIK Note- PracticeHwy.com, Inc 14.000% 09/28/23		09/28/2018	Crestline Direct Finance		608,971	621,399		5
000000-00-0	Wheel Pros Inc Sr Nt 9.000% 04/04/26		07/02/2018	Arrowhead		1,350,439	1,350,439		5
71644E-AF-9	Petro-Canada Bd 7.000% 11/15/28	A	09/21/2018	Oppenheimer & Co., Inc.		1,507,048	1,260,000	31,850	1FE
00080Q-AF-2	ABN Amro Bank NV 144A 4.750% 07/28/25	D	09/07/2018	Citigroup Global Markets Inc		3,886,267	3,850,000	21,843	2FE
05964H-AJ-4	Banco Santander SA Bd 4.379% 04/12/28	D	08/22/2018	Merrill Lynch Pierce Fenner		9,753,000	10,000,000	160,563	1FE
09659W-2F-0	BNP Paribas 144A 4.400% 08/14/28	D	08/09/2018	Morgan Stanley Dean Witter		6,118,387	6,140,000		1FE
09659W-2F-0	BNP Paribas 144A 4.400% 08/14/28	D	08/17/2018	Merrill Lynch Pierce Fenner		3,960,332	3,975,000	3,401	1FE
404280-AW-9	HSBC Holdings PLC Bd 4.300% 03/08/26	D	09/05/2018	Oppenheimer & Co., Inc.		2,016,280	2,000,000	42,761	1FE
404280-BX-6	HSBC Holdings PLC Tb 4.292% 09/12/26	D	09/07/2018	Morgan Stanley Dean Witter		4,985,050	5,000,000		1FE
456837-AH-6	ING Groep NV Bd 3.950% 03/29/27	D	08/29/2018	Oppenheimer & Co., Inc.		4,923,350	5,000,000	83,388	1FE
90352J-AC-7	UBS Group Funding Switze 144A 4.253% 03/23/28	D	08/28/2018	Oppenheimer & Co., Inc.		6,027,240	6,000,000	111,286	1FE
98420E-AC-9	Xlit ltd Bd 4.450% 03/31/25	D	07/18/2018	Morgan Stanley Dean Witter		3,975,080	4,000,000	54,388	2FE
98420E-AC-9	Xlit ltd Bd 4.450% 03/31/25	D	07/26/2018	FTN Financial		2,311,514	2,331,000	34,576	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						261,556,231	257,582,318	2,102,463	XXX
8399997. Total - Bonds - Part 3						274,667,933	270,309,318	2,135,204	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						274,667,933	270,309,318	2,135,204	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
000000-00-0	ILP Holdings, LLC CS		09/21/2017	Arrowhead	(51.690)	(14,788)			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						(14,788)	XXX		XXX
9799997. Total - Common Stocks - Part 3						(14,788)	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						(14,788)	XXX		XXX
9899999. Total - Preferred and Common Stocks						(14,788)	XXX		XXX
9999999 - Totals						274,653,145	XXX	2,135,204	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		07/25/2018	Paydown		3,839	3,839	4,208	4,132		(294)		(294)		3,839				103	09/25/2036	1FE
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		08/25/2018	Paydown		3,853	3,853	4,224	4,148		(295)		(295)		3,853				118	09/25/2036	1FE
831628-CY-6	Small Business Administration SBA Pool 100087 (25) 4.575% 09/25/36		09/25/2018	Paydown		3,868	3,868	4,240	4,164		(296)		(296)		3,868				133	09/25/2036	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		07/01/2018	Paydown		2,204	2,204	2,353	2,276		(71)		(71)		2,204				52	08/01/2022	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		08/01/2018	Paydown		2,089	2,089	2,230	2,157		(68)		(68)		2,089				57	08/01/2022	1FE
83190A-EF-6	Small Business Administration SBA Pool 504 4.018% 08/01/22		09/01/2018	Paydown		2,099	2,099	2,241	2,167		(68)		(68)		2,099				64	08/01/2022	1FE
0599999. Subtotal - Bonds - U.S. Governments						17,952	17,952	19,496	19,044		(1,092)		(1,092)		17,952				527	XXX	XXX
03255L-DY-2	Anaheim Calif Pub Fing Auth L Rev 5.486% 09/01/20		09/01/2018	Call 100.0000		1,885,000	1,885,000	1,544,343	1,775,515		25,215		25,215		1,800,730		84,270	84,270	103,411	09/01/2020	1FE
088518-CJ-2	Bexar Cnty TX Ser B Rev 6.010% 08/15/18		08/15/2018	Maturity		200,000	200,000	212,420	201,119		(1,119)		(1,119)		200,000				12,020	08/15/2018	1FE
31340Y-DS-5	FHLMC 14-B (15) 9.000% 12/15/19		07/01/2018	Paydown		13	13	13	13						13				1	12/15/2019	1
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		07/01/2018	Paydown		540	540	506	528		13		13		540				28	10/25/2020	1
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		08/01/2018	Paydown		512	512	481	501		12		12		512				31	10/25/2020	1
31358F-CQ-0	FNMA 1990 117 E (25) 8.950% 10/25/20		09/01/2018	Paydown		494	494	464	483		12		12		494				33	10/25/2020	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		07/02/2018	Paydown		98,846	98,846	95,277	95,620		3,226		3,226		98,846				2,306	01/15/2039	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		08/01/2018	Paydown		165,850	165,850	159,862	160,437		5,412		5,412		165,850				4,423	01/15/2039	1
3137A3-AF-6	FHR 3754 MB (15) 4.000% 01/15/39		09/01/2018	Paydown		149,394	149,394	144,000	144,519		4,875		4,875		149,394				4,482	01/15/2039	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		07/02/2018	Paydown		266,179	266,179	242,555	251,004		15,174		15,174		266,179				5,434	12/15/2025	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		08/01/2018	Paydown		251,133	251,133	228,845	236,817		14,317		14,317		251,133				5,860	12/15/2025	1
3137A3-WD-7	FHR 3774 DW (15) 3.500% 12/15/25		09/01/2018	Paydown		249,366	249,366	227,235	235,150		14,216		14,216		249,366				6,546	12/15/2025	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		07/02/2018	Paydown		202,863	202,863	184,993	191,612		11,251		11,251		202,863				4,142	01/15/2026	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		08/01/2018	Paydown		154,354	154,354	140,757	145,793		8,560		8,560		154,354				3,602	01/15/2026	1
3137A5-4H-4	FHR 3784 GW (15) 3.500% 01/15/26		09/01/2018	Paydown		172,534	172,534	157,336	162,965		9,569		9,569		172,534				4,529	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		07/01/2018	Paydown		117,858	117,858	109,092	112,211		5,647		5,647		117,858				2,406	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		08/01/2018	Paydown		110,637	110,637	102,409	105,336		5,301		5,301		110,637				2,582	01/15/2026	1
3137A5-HP-2	FHR 3787 AY (15) 3.500% 01/15/26		09/01/2018	Paydown		185,991	185,991	172,158	177,079		8,912		8,912		185,991				4,882	01/15/2026	1
3137A5-NZ-3	FHR 3795 VB (15) 4.000% 07/15/29		07/01/2018	Paydown		189,656	189,656	181,240	183,099		6,557		6,557		189,656				4,425	07/15/2029	1
3137A5-NZ-3	FHR 3795 VB (15) 4.000% 07/15/29		08/01/2018	Paydown		185,375	185,375	177,149	178,966		6,409		6,409		185,375				4,943	07/15/2029	1
3137A5-NZ-3	FHR 3795 VB (15) 4.000% 07/15/29		09/01/2018	Paydown		199,316	199,316	190,471	192,424		6,891		6,891		199,316				5,979	07/15/2029	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		07/02/2018	Paydown		43,609	43,609	39,677	41,106		2,502		2,502		43,609				890	02/15/2026	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		08/01/2018	Paydown		25,063	25,063	22,803	23,625		1,438		1,438		25,063				585	02/15/2026	1
3137A7-DZ-0	FHR 3804 CY (15) 3.500% 02/15/26		09/01/2018	Paydown		55,005	55,005	50,046	51,848		3,156		3,156		55,005				1,444	02/15/2026	1
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		08/01/2018	Paydown		1,109	1,109	993	1,035		74		74		1,109				26	02/15/2026	1
3137A7-EV-8	FHR 3804 GY ((15) 3.500% 02/15/26		09/01/2018	Paydown		447,585	447,585	400,558	417,566		30,019		30,019		447,585				11,749	02/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		07/01/2018	Paydown		143,301	143,301	132,531	136,488		6,813		6,813		143,301				2,926	03/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		08/01/2018	Paydown		161,093	161,093	148,985	153,434		7,659		7,659		161,093				3,759	03/15/2026	1
3137A7-RG-7	FHR 3817 GW (15) 3.500% 03/15/26		09/01/2018	Paydown		190,489	190,489	176,173	181,433		9,056		9,056		190,489				5,000	03/15/2026	1
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		07/01/2018	Paydown		24,665	24,665	25,358	25,315		(650)		(650)		24,665				504	08/15/2038	1
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		08/01/2018	Paydown		24,515	24,515	25,204	25,161		(646)		(646)		24,515				572	08/15/2038	1
3137AK-M9-9	FHR 3979 AD (15) 3.500% 08/15/38		09/01/2018	Paydown		6,368	6,368	6,547	6,536		(168)		(168)		6,368				167	08/15/2038	1
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		07/01/2018	Paydown		45,441	45,441	44,003	44,156		1,284		1,284		45,441				1,060	11/15/2039	1
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		08/01/2018	Paydown		37,536	37,536	36,348	36,475		1,061		1,061		37,536				1,001	11/15/2039	1
3137GA-JB-4	FHR 3748 D (15) 4.000% 11/15/39		09/01/2018	Paydown		51,866	51,866	50,224	50,400		1,466		1,466		51,866				1,556	11/15/2039	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		07/01/2018	Paydown		29,391	29,391	29,000	29,231		159		159		29,391				1,029	08/15/2022	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		08/01/2018	Paydown		33,683	33,683	33,236	33,500		183		183		33,683				1,347	08/15/2022	1
31392R-VE-8	FHR 2492 PG (15) 6.000% 08/15/22		09/01/2018	Paydown		40,998	40,998	40,454	40,776		222		222		40,998				1,845	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		07/01/2018	Paydown		28,042	28,042	27,805	27,929		113		113		28,042				981	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		08/01/2018	Paydown		29,178	29,178	28,931	29,060		117		117		29,178				1,167	08/15/2022	1
31392T-YB-7	FHR 2478 BH (15) 6.000% 08/15/22		09/01/2018	Paydown		29,813	29,813	29,562	29,693		120		120		29,813				1,342	08/15/2022	1
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		07/01/2018	Paydown		10,316	10,316	10,407	10,327		(11)		(11)		10,316				331	02/15/2023	1
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		08/01/2018	Paydown		11,414	11,414	11,515	11,426		(12)		(12)		11,414				418	02/15/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393N-QT-9	FHR 2599 VB (15) 5.500% 02/15/23		09/01/2018	Paydown		10,368	10,368	10,460	10,379		(11)		(11)		10,368				428	02/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		07/01/2018	Paydown		45,083	45,083	45,647	45,192		(109)		(109)		45,083				1,315	06/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		08/01/2018	Paydown		37,051	37,051	37,514	37,140		(89)		(89)		37,051				1,235	06/15/2023	1
31393V-F9-7	FHR 2629 DC 5.000% 06/15/23		09/01/2018	Paydown		37,551	37,551	38,021	37,642		(90)		(90)		37,551				1,408	06/15/2023	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		07/01/2018	Paydown		16,063	16,063	16,008	16,022		41		41		16,063				492	06/15/2021	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		08/01/2018	Paydown		16,137	16,137	16,081	16,096		41		41		16,137				565	06/15/2021	1
31395G-2K-7	FHR 2864 NW (15) 5.250% 06/15/21		09/01/2018	Paydown		16,412	16,412	16,356	16,371		42		42		16,412				646	06/15/2021	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		07/01/2018	Paydown		4,723	4,722	4,589	4,618		106		106		4,723				152	06/25/2037	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		08/01/2018	Paydown		1,286	1,285	1,250	1,258		29		29		1,286				47	06/25/2037	1
31396V-6S-2	FNR 2007-50 DM (25) 5.500% 06/25/37		09/01/2018	Paydown		1,100	1,100	1,069	1,075		25		25		1,100				45	06/25/2037	1
31397Q-JH-2	FNMA 2011-8 AV (25) 4.000% 01/25/30		07/01/2018	Paydown		507,428	507,428	495,574	497,815		9,612		9,612		507,428				11,840	01/25/2030	1
31397Q-JH-2	FNMA 2011-8 AV (25) 4.000% 01/25/30		08/01/2018	Paydown		439,212	439,212	428,952	430,892		8,320		8,320		439,212				11,712	01/25/2030	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		07/01/2018	Paydown		122,733	122,733	116,860	119,160		3,573		3,573		122,733				2,864	03/25/2025	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		08/01/2018	Paydown		114,049	114,049	108,592	110,729		3,320		3,320		114,049				3,041	03/25/2025	1
31398M-PG-5	FNMA 2010-13 JB (25) 4.000% 03/25/25		09/01/2018	Paydown		101,049	101,049	96,213	98,107		2,941		2,941		101,049				3,031	03/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		07/01/2018	Paydown		47,981	47,981	47,964	47,921		60		60		47,981				1,120	10/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		08/01/2018	Paydown		46,919	46,919	46,902	46,860		59		59		46,919				1,251	10/25/2025	1
31398N-F7-4	FNMA 2010-112 (24) 4.000% 10/25/25		09/01/2018	Paydown		50,541	50,542	50,524	50,479		63		63		50,542				1,516	10/25/2025	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		07/01/2018	Paydown		1,063,593	1,063,593	1,065,753	1,064,661		(1,068)		(1,068)		1,063,593				27,919	10/25/2028	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		08/01/2018	Paydown		632,837	632,838	634,123	633,473		(636)		(636)		632,838				18,985	10/25/2028	1
31398P-GZ-6	FNR 2010-35 BV (25) 4.500% 10/25/28		09/01/2018	Paydown		901,839	901,840	903,672	902,746		(906)		(906)		901,840				30,437	10/25/2028	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		07/01/2018	Paydown		48,288	48,289	48,320	48,281		8		8		48,289				1,268	05/01/2030	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		08/01/2018	Paydown		33,940	33,941	33,962	33,935		6		6		33,940				1,018	05/01/2030	1
31398Q-5P-8	FHR 3669 BU (14) 4.500% 05/01/30		09/01/2018	Paydown		33,145	33,145	33,167	33,139		6		6		33,144				1,119	05/01/2030	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		07/01/2018	Paydown		60,274	60,274	63,081	62,435		(2,161)		(2,161)		60,273				1,758	03/20/2039	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		08/01/2018	Paydown		69,904	69,904	73,160	72,411		(2,507)		(2,507)		69,903				2,330	03/20/2039	1
38377F-MF-5	GNMA 2010 56 MD (20) 5.000% 03/20/39		09/01/2018	Paydown		81,589	81,589	85,389	84,515		(2,926)		(2,926)		81,588				3,060	03/20/2039	1
770047-AD-0	Roanoke TX Economic & Indl De Rev 4.280% 08/15/18		08/15/2018	Maturity		215,000	215,000	215,000	215,000						215,000				9,201	08/15/2018	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						11,012,486	11,012,489	10,376,169	10,696,063		232,154		232,154		10,928,216		84,270	84,270	361,567	XXX	XXX
06849R-AF-9	Barrick NA Finance LLC Sr Nt 4.400% 05/30/21		07/17/2018	Call 104.2727		3,128,182	3,000,000	2,998,080	2,999,247		113		113		2,999,360		640	640	211,415	05/30/2021	2FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		07/10/2018	Redemption 100.0000		26,660	26,660	28,394	28,372		(46)		(46)		28,326		(1,666)	(1,666)	731	01/10/2036	2FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		08/10/2018	Redemption 100.0000		26,766	26,766	28,507	28,485		(53)		(53)		28,432		(1,666)	(1,666)	839	01/10/2036	2FE
12665U-AA-2	CVS Pass-Through Trust 144A 4.704% 01/10/36		09/10/2018	Redemption 100.0000		26,871	26,871	28,619	28,596		(60)		(60)		28,536		(1,665)	(1,665)	948	01/10/2036	2FE
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		07/01/2018	Paydown		8,301	11,582	11,896	11,612		(16)		(16)		11,597		(3,296)	(3,296)	372	02/25/2020	3FM
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		08/01/2018	Paydown		15,976	15,961	16,394	16,002		(25)		(25)		15,977		(2)	(2)	586	02/25/2020	3FM
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1A4 (25) 5.500% 02/25/20		09/01/2018	Paydown		9,024	10,596	10,883	10,623		(19)		(19)		10,604		(1,580)	(1,580)	437	02/25/2020	3FM
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		07/01/2018	Paydown		1,422	11,927	11,804	11,843		4		4		11,846		(10,424)	(10,424)	379	11/25/2021	5FM
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		08/01/2018	Paydown		1,545	9,893	9,791	9,823		4		4		9,827		(8,283)	(8,283)	407	11/25/2021	5FM
16162X-AH-0	Chase 2006-S3 2A1 2006 S3 2A1 (25) 5.500% 11/25/21		09/01/2018	Paydown		765	768	760	762						763		2	2	35	11/25/2021	5FM
171232-AD-3	Chubb Corp Deb 6.600% 08/15/18		08/15/2018	Maturity		4,500,000	4,500,000	4,565,520	4,504,043		(4,043)		(4,043)		4,500,000				297,000	08/15/2018	1FE
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		07/01/2018	Paydown		35,992	38,831	36,744	37,092		24		24		37,116		(1,124)	(1,124)	1,245	11/25/2035	2FM
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9 21A2 (25) 5.500% 11/25/35		08/01/2018	Paydown		9,977	12,275	11,615	11,725		9		9		11,734		(1,758)	(1,758)	450	11/25/2035	2FM
19260M-AA-4	Coinstar Funding, LLC 17-1A 5.216% 04/25/47		07/12/2018	Paydown		36,563	36,563	37,870			(1,308)		(1,308)		36,563				871	04/25/2047	2FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
22822R-AZ-3	Crown Castle Towers LLC 144A 4.883% 08/15/20		07/16/2018	Call 102.8788		4,938,181	4,800,000	4,977,120	4,855,111		(19,696)		(19,696)		4,835,415		(35,415)	(35,415)	274,905	08/15/2020	1FE
28932M-AA-3	Elm Rd Generating Station 144A 5.209% 02/11/30		08/13/2018	Redemption 100.0000		202,941	202,941	202,941	202,941						202,941				10,571	02/11/2030	1FE
293791-AV-1	Enterprise Products Bd 0.623% 08/01/66		08/24/2018	Call 100.0000		1,000,000	1,000,000	595,000	635,021		3,090		3,090		638,112		361,889	361,889	45,910	08/01/2066	2FE
343412-AB-8	Fluor Corp Bd 3.375% 09/15/21		09/24/2018	Call 100.6570		4,026,280	4,000,000	3,964,760	3,985,519		2,708		2,708		3,988,227		11,773	11,773	164,655	09/15/2021	1FE
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		07/01/2018	Paydown		19,062	19,597	19,392	19,428		1		1		19,428		(367)	(367)	629	02/25/2036	4FM
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		08/01/2018	Paydown		8,319	12,192	12,064	12,087		1		1		12,087		(3,769)	(3,769)	447	02/25/2036	4FM
362341-6V-6	GSR Mortgage Loan Trust 2006 1F 1A13 (25) 5.500% 02/25/36		09/01/2018	Paydown		8,915	9,103	9,008	9,023						9,025		(110)	(110)	375	02/25/2036	4FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		07/01/2018	Paydown		25,949	27,584	27,757	27,676		(2)		(2)		27,675		(1,726)	(1,726)	965	02/25/2036	5FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		08/01/2018	Paydown		7,415	11,902	11,976	11,941		(1)		(1)		11,941		(4,525)	(4,525)	476	02/25/2036	5FM
362341-7N-3	GSR Mortgage Loan Trust 2006 1F 2A14 (25) 6.000% 02/25/36		09/01/2018	Paydown		18,181	19,667	19,790	19,733		(1)		(1)		19,732		(1,550)	(1,550)	885	02/25/2036	5FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 08/25/19		07/01/2018	Paydown		18,412	18,412	17,683	18,236		176		176		18,412				483	08/25/2019	1FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 08/25/19		08/01/2018	Paydown		24,923	24,923	23,936	24,684		239		239		24,923				748	08/25/2019	1FM
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A3 (25) 4.500% 08/25/19		09/01/2018	Paydown		19,592	19,592	18,816	19,404		188		188		19,592				661	08/25/2019	1FM
40414L-AD-1	HCP Inc Bd 5.375% 02/01/21		07/16/2018	Call 105.8980		5,294,900	5,000,000	4,973,950	4,990,476		1,560		1,560		4,992,036		7,964	7,964	552,452	02/01/2021	2FE
448579-AB-8	Hyatt Hotels Corps 144A 6.875% 08/15/19		09/02/2018	Call 103.6409		7,254,863	7,000,000	7,507,500	7,110,938		(44,520)		(44,520)		7,066,417		(66,417)	(66,417)	758,839	08/15/2019	2FE
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		07/01/2018	Paydown		6,142	7,027	6,962	6,965						6,965		(823)	(823)	246	07/25/2036	4FM
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		08/01/2018	Paydown		6,670	6,675	6,613	6,616						6,616		54	54	267	07/25/2036	4FM
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S2 1A17 (25) 6.000% 07/25/36		09/01/2018	Paydown		4,661	4,681	4,637	4,640						4,640		21	21	211	07/25/2036	4FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		07/01/2018	Paydown		1,767	1,955	1,931	1,934						1,934		(167)	(167)	63	06/25/2037	1FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		08/01/2018	Paydown		6,038	11,657	11,518	11,535		1		1		11,535		(5,497)	(5,497)	427	06/25/2037	1FM
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A3 (25) 5.500% 06/25/37		09/01/2018	Paydown		1,933	1,923	1,900	1,903						1,903		30	30	80	06/25/2037	1FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		07/01/2018	Paydown		381,370	428,181	430,924	429,717		(22)		(22)		429,695		(48,325)	(48,325)	16,227	06/25/2037	1FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		08/01/2018	Paydown		12,517	12,517	12,597	12,562		(1)		(1)		12,561		(44)	(44)	542	06/25/2037	1FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A5 (25) 6.500% 06/25/37		09/01/2018	Paydown		12,566	12,566	12,646	12,611		(1)		(1)		12,610		(44)	(44)	612	06/25/2037	1FM
489170-AD-2	Kennametal Inc Sr Nt 2.650% 11/01/19		07/09/2018	Call 100.0000		17,000,000	17,000,000	16,977,390	16,993,642		1,781		1,781		16,995,423		4,577	4,577	310,344	11/01/2019	2FE
50181Q-AA-6	Lcor Alexandria 144A 6.625% 09/15/19		09/15/2018	Call 100.0000		546,053	546,053	544,715	545,836		87		87		545,923		130	130	36,176	09/15/2019	2FE
526602-AE-7	Leonard Wood Family Comm 144A 5.909% 07/15/40		07/15/2018	Call 100.0000		21,515	21,515	22,483			(1)		(1)		22,482		(967)	(967)	636	07/15/2040	2FE
61166W-AU-5	Monsanto Co Bd 3.375% 07/15/24		07/10/2018	Tax Free Exchange		13,518,481	13,864,000	13,360,598	13,475,569		29,048		29,048		13,504,617		13,864	13,864	239,154	07/15/2024	2FE
636180-BJ-9	National Fuel Gas Co Nt 8.750% 05/01/19		09/07/2018	Call 103.7860		10,897,530	10,500,000	10,564,225	10,512,162		(6,078)		(6,078)		10,506,084		(6,084)	(6,084)	1,178,468	05/01/2019	2FE
70109H-AE-5	Parker Hannifin Corp Nt 6.550% 07/15/18		07/15/2018	Maturity		2,500,000	2,500,000	2,855,125	2,517,826		(17,826)		(17,826)		2,500,000				163,750	07/15/2018	1FE
703481-AA-9	Patterson-Uti Energy Inc 144A 3.950% 02/01/28		09/07/2018	Tax Free Exchange		18,964,798	19,150,000	18,954,688			10,110		10,110		18,964,798				491,676	02/01/2028	2FE
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		07/20/2018	Paydown		38,143	38,143	38,789	37,171		(641)		(641)		38,143				1,060	05/20/2042	2FE
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		08/20/2018	Paydown		39,498	39,498	40,167	38,491		(664)		(664)		39,498				1,257	05/20/2042	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
88315F-AB-7	Textainer Marine Containers 17-1A 4.850% 05/20/42		09/20/2018	Paydown		39,436	39,436	40,103	38,430		(663)		(663)		39,436				1,414	05/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		07/01/2018	Paydown		59,572	59,572	60,504	21,817		(118)		(118)		59,572				2,369	06/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		08/01/2018	Paydown		62,513	62,513	63,490	22,894		(123)		(123)		62,513				2,734	06/20/2042	2FE
88315F-AG-6	Textainer Marine Containers 17-2A 4.750% 06/20/42		09/01/2018	Paydown		62,637	62,637	63,617	22,939		(124)		(124)		62,637				2,987	06/20/2042	2FE
88315L-AA-6	Textainer Marine Containers Li 18-1A 4.110% 07/20/43		09/20/2018	Paydown		30,000	30,000	29,828			172		172		30,000				103	07/20/2043	2FE
89656F-AC-0	Trinity Rail Leasing LP 2013-1A 3.898% 07/15/43		07/15/2018	Paydown		10,791	10,791	10,742			49		49		10,791				35	07/15/2043	1FE
89656F-AC-0	Trinity Rail Leasing LP 2013-1A 3.898% 07/15/43		08/15/2018	Paydown		49,096	49,096	48,873			222		222		49,096				319	07/15/2043	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		07/20/2018	Paydown		67,631	67,631	67,968	45,266		(325)		(325)		67,631				1,295	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		08/20/2018	Paydown		71,130	71,130	71,485	47,608		(342)		(342)		71,130				1,577	08/20/2042	1FE
89679H-AE-5	Triton Container Finance LLC Ser 17-2A Cls A 3.620% 08/20/42		09/20/2018	Paydown		71,356	71,356	71,712	47,761		(343)		(343)		71,356				1,798	08/20/2042	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		08/18/2018	Paydown		41,667	41,667	41,859			(192)		(192)		41,667				145	06/22/2043	1FE
89679H-AN-5	Triton Container Finance LLC 2018 2A A 4.190% 06/22/43		09/20/2018	Paydown		41,667	41,667	41,859			(192)		(192)		41,667				291	06/22/2043	1FE
92276M-AW-5	Ventas Realty LP Cap Crp Sr Nt 4.750% 06/01/21		09/17/2018	Call 104.4840		12,120,144	11,600,000	11,286,500	11,468,612		25,485		25,485		11,494,097		105,903	105,903	957,883	06/01/2021	2FE
959802-AP-4	Western Union Company Nt 3.650% 08/22/18		08/22/2018	Maturity		3,500,000	3,500,000	3,496,780	3,499,670		331		331		3,500,000				127,750	08/22/2018	2FE
89352H-AF-6	TransCanada Pipelines Ltd Bd 6.500% 08/15/18	A	08/15/2018	Maturity		9,500,000	9,500,000	9,537,810	9,503,087		(3,087)		(3,087)		9,500,000				617,500	08/15/2018	2FE
25156P-AL-7	Deutsche Telekom Finance Bd 6.750% 08/20/18	D	08/20/2018	Maturity		1,000,000	1,000,000	1,234,093	1,028,409		(28,408)		(28,408)		1,000,000				67,500	08/20/2018	2FE
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	07/17/2018	Paydown		83,625	83,625	82,756			870		870		83,625				1,334	07/17/2029	1FE
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	08/17/2018	Paydown		83,625	83,625	82,756			870		870		83,625				1,556	07/17/2029	1FE
37952U-AD-5	Seaco 2014 1A A1 2014-1A A1 3.190% 07/17/29	D	09/17/2018	Paydown		83,625	83,625	82,757			868		868		83,625				1,778	07/17/2029	1FE
37956A-AA-1	Seaco 2017 1A A 2017 1A A 3.850% 04/15/37	D	07/17/2018	Paydown		190,118	190,118	191,500			(1,382)		(1,382)		190,118				3,685	04/15/2037	1FE
37956A-AA-1	Seaco 2017 1A A 2017 1A A 3.850% 04/15/37	D	08/17/2018	Paydown		144,445	144,445	145,495			(1,050)		(1,050)		144,445				3,263	04/15/2037	1FE
37956A-AA-1	Seaco 2017 1A A 2017 1A A 3.850% 04/15/37	D	09/17/2018	Paydown		145,297	145,297	146,355			(1,056)		(1,056)		145,299				3,749	04/15/2037	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						122,114,034	120,979,228	120,925,320	99,996,116		(54,418)		(54,418)		120,054,401		299,553	299,553	6,570,977	XXX	XXX
8399997. Total - Bonds - Part 4						133,144,472	132,009,669	131,320,985	110,711,223		176,644		176,644		131,000,569		383,823	383,823	6,933,071	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						133,144,472	132,009,669	131,320,985	110,711,223		176,644		176,644		131,000,569		383,823	383,823	6,933,071	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						133,144,472	XXX	131,320,985	110,711,223		176,644		176,644		131,000,569		383,823	383,823	6,933,071	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
853SPR522 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/08/2009	01/08/2019	2,748	2,500,000	927.47	483,750			2,310,359		2,310,359	61,289						0/0
853SPR563 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/30/2009	01/30/2019	3,027	2,500,000	866.76	480,000			2,760,996		2,760,996	77,308						0/0
853SPS116 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/08/2009	06/07/2019	2,662	2,500,000	976.05	447,500			2,310,426		2,310,426	81,585						0/0
853SPS181 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/16/2009	07/15/2019	2,657	2,500,000	977.71	399,750			2,354,003		2,354,003	90,636						0/0
853SPS314 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/16/2009	09/16/2019	2,433	2,600,000	1,079.34	439,140			1,986,969		1,986,969	89,621						0/0
853SPS389 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/08/2009	10/08/2019	2,346	2,500,000	1,080.93	416,250			1,926,764		1,926,764	83,241						0/0
853SPS496 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2009	11/15/2019	2,254	2,500,000	1,139.36	402,000			1,761,802		1,761,802	88,021						0/0
853SPS686 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/16/2009	12/16/2019	2,254	2,500,000	1,141.46	390,000			1,792,265		1,792,265	92,802						0/0
853SPS793 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/15/2010	01/15/2020	2,201	2,500,000	1,180.68	327,500			1,689,252		1,689,252	92,632						0/0
853SPS926 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	02/16/2010	02/14/2020	2,649	2,900,000	1,116.22	398,750			2,228,653		2,228,653	116,538						0/0
853SPT114 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/08/2010	03/06/2020	2,547	2,900,000	1,160.70	386,570			2,058,375		2,058,375	110,249						0/0
853SPT197 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	03/24/2010	03/24/2020	2,100	2,500,000	1,190.49	335,000			1,654,877		1,654,877	93,724						0/0
853SPT213 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/01/2010	04/01/2020	2,971	3,500,000	1,201.07	472,500			2,319,102		2,319,102	132,098						0/0
853SPT320 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	04/23/2010	04/23/2020	2,054	2,500,000	1,241.02	348,000			1,546,598		1,546,598	94,586						0/0
853SPT460 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/24/2010	05/22/2020	2,608	2,800,000	1,094.59	477,400			2,359,189		2,359,189	124,735						0/0
853SPT486 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/01/2010	06/01/2020	2,335	2,500,000	1,091.80	416,250			2,121,924		2,121,924	110,620						0/0
853SPT627 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	07/08/2010	07/08/2020	2,710	2,900,000	1,116.59	446,600			2,438,428		2,438,428	132,006						0/0
853SPT775 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	08/16/2010	08/14/2020	2,316	2,500,000	1,149.97	340,750			2,045,247		2,045,247	121,164						0/0
853SPT908 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/24/2010	09/24/2020	2,176	2,500,000	1,229.54	304,750			1,797,954		1,797,954	116,033						0/0
853SPT940 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	10/15/2010	10/15/2020	2,126	2,500,000	1,234.29	322,500			1,761,767		1,761,767	116,263						0/0
853SPU111 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/16/2010	12/16/2020	2,655	3,300,000	1,242.87	445,500			2,249,790		2,249,790	154,671						0/0
853SPU210 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	01/24/2011	01/22/2021	1,937	2,500,000	1,290.84	323,750			1,582,731		1,582,731	114,885						0/0
853SPU370 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/16/2011	03/16/2021	1,989	2,500,000	1,256.88	326,250			1,725,608		1,725,608	125,545						0/0
853SPU410 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/01/2011	04/01/2021	1,876	2,500,000	1,332.41	322,500			1,504,863		1,504,863	116,398						0/0
853SPU460 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/15/2011	04/15/2021	2,122	2,800,000	1,319.68	361,760			1,734,442		1,734,442	136,251						0/0
853SPU550 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	05/16/2011	05/14/2021	1,880	2,500,000	1,329.47	305,000			1,539,747		1,539,747	124,585						0/0
853SPU585 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	06/16/2011	06/16/2021	1,972	2,500,000	1,267.64	310,000			1,755,308		1,755,308	132,695						0/0
853SPU677 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	08/01/2011	07/30/2021	1,943	2,500,000	1,286.94	305,250			1,722,162		1,722,162	133,185						0/0
853SPU685 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/08/2011	08/06/2021	2,233	2,500,000	1,119.46	368,000			2,323,541		2,323,541	148,990						0/0

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853SPU710 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2011	08/24/2021	3,651	4,300,000	1,177.60	571,470			3,614,836		3,614,836	251,090						0/0
853SPU750 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	09/23/2011	09/23/2021	2,200	2,500,000	1,136.43	343,750			2,301,352		2,301,352	154,239						0/0
853SPU795 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2011	10/14/2021	2,042	2,500,000	1,224.58	350,000			1,981,276		1,981,276	147,543						0/0
853SPU925 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2012	01/24/2022	1,902	2,500,000	1,314.65	328,750			1,764,029		1,764,029	146,199						0/0
853SPV015 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/16/2012	03/16/2022	1,780	2,500,000	1,404.17	340,000			1,541,984		1,541,984	145,841						0/0
853SPV075 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2012	04/14/2022	2,410	3,300,000	1,369.57	410,850			2,178,101		2,178,101	197,876						0/0
853SPV090 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/24/2012	04/22/2022	1,822	2,500,000	1,371.97	313,750			1,655,126		1,655,126	149,683						0/0
853SPV140 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2012	05/16/2022	1,887	2,500,000	1,324.80	316,250			1,807,064		1,807,064	158,746						0/0
853SPV170 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	06/08/2012	06/08/2022	1,961	2,600,000	1,325.66	336,180			1,885,827		1,885,827	161,142						0/0
853SPV215 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	07/06/2012	07/06/2022	1,845	2,500,000	1,354.68	307,500			1,745,024		1,745,024	155,720						0/0
853SPV270 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	08/16/2012	08/16/2022	1,766	2,500,000	1,415.51	306,500			1,601,977		1,601,977	157,282						0/0
853SPV325 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/01/2012	09/30/2022	1,731	2,500,000	1,444.49	280,000			1,547,353		1,547,353	157,301						0/0
853SPV345 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/16/2012	10/14/2022	1,856	2,700,000	1,454.92	283,230			1,650,163		1,650,163	172,899						0/0
853SPV355 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/24/2012	10/24/2022	1,775	2,500,000	1,408.75	269,250			1,659,343		1,659,343	163,401						0/0
853SPV375 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/08/2012	11/08/2022	2,323	3,200,000	1,377.51	334,400			2,242,389		2,242,389	211,901						0/0
853SPV410 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/30/2012	11/30/2022	1,765	2,500,000	1,416.18	253,500			1,657,666		1,657,666	166,482						0/0
853SPV415 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/07/2012	12/07/2022	1,763	2,500,000	1,377.51	254,750			1,656,040		1,656,040	167,097						0/0
853SPV430 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/21/2012	12/21/2022	2,937	4,200,000	1,416.18	447,300			2,749,538		2,749,538	283,719						0/0
853SPV450 S&P 500 Indexed 6 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/31/2012	12/31/2018	1,753	2,500,000	2,673.61	249,500			63,143		63,143	20,678						0/0
853SPV555 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	01/16/2013	01/13/2023	1,698	2,500,000	1,418.07	260,000			1,533,686		1,533,686	168,992						0/0
853SPV580 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/01/2013	02/01/2023	1,983	3,000,000	1,430.15	303,600			1,734,638		1,734,638	197,151						0/0
853SPV605 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/22/2013	02/22/2023	2,177	3,300,000	1,472.63	331,320			1,920,149		1,920,149	219,127						0/0
853SPV645 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/22/2013	03/22/2023	1,606	2,500,000	1,513.17	253,000			1,373,739		1,373,739	166,139						0/0
853SPV665 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	04/01/2013	04/03/2023	1,600	2,500,000	1,515.60	256,250			1,351,104		1,351,104	164,126						0/0
853SPV675 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	04/08/2013	04/06/2023	1,599	2,500,000	1,556.89	257,250			1,359,692		1,359,692	165,385						0/0
853SPV695 S&P 500 Indexed 6 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2013	04/24/2019	1,583	2,500,000	2,634.56	233,750			56,095		56,095	(45,122)						0/0
853SPV725 S&P 500 Indexed 7 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/08/2013	05/08/2020	1,531	2,500,000	1,632.69	216,250			1,037,902		1,037,902	97,435						0/0
853SPV755 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	05/24/2013	05/24/2023	1,516	2,500,000	1,562.17	286,000			1,190,311		1,190,311	162,521						0/0
853SPV770 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/31/2013	05/31/2023	1,533	2,500,000	1,630.74	275,000			1,238,736		1,238,736	164,315						0/0

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853SPV780 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/07/2013	06/07/2023	1,521	2,500,000	1,643.38	295,250			1,215,087		1,215,087	164,438						0/0
853SPV805 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2013	06/30/2023	1,548	2,500,000	1,614.96	300,000			1,285,516		1,285,516	168,475						0/0
853SPV840 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2013	07/14/2023	1,491	2,500,000	1,676.26	296,250			1,164,770		1,164,770	167,072						0/0
853SPV865 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/01/2013	08/01/2023	2,519	4,300,000	1,563.07	504,820			1,918,356		1,918,356	282,861						0/0
853SPV885 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/16/2013	08/16/2023	1,933	3,200,000	1,862.31	382,080			1,559,469		1,559,469	217,950						0/0
853SPV895 S&P 500 Indexed 6 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/23/2013	08/23/2019	1,503	2,500,000	2,444.04	265,750			50,225		50,225	(55,834)						0/0
853SPV920 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/30/2013	08/30/2023	1,531	2,500,000	1,706.87	302,250			1,274,880		1,274,880	173,513						0/0
853SPV980 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/08/2013	10/06/2023	1,510	2,500,000	1,655.45	291,750			1,240,383		1,240,383	172,696						0/0
853SPW005 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/24/2013	10/24/2023	1,427	2,500,000	1,752.07	278,000			1,065,912		1,065,912	166,967						0/0
853SPW025 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/01/2013	11/01/2023	1,419	2,500,000	1,655.83	284,750			1,052,065		1,052,065	168,450						0/0
853SPW070 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/22/2013	11/22/2023	1,496	2,700,000	1,804.76	313,470			1,065,504		1,065,504	179,545						0/0
853SPW085 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/06/2013	12/06/2023	1,496	2,700,000	1,805.09	315,900			1,065,657		1,065,657	179,913						0/0
853SPW115 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2013	12/22/2023	1,915	3,500,000	1,827.99	423,500			1,343,909		1,343,909	236,324						0/0
853SPW130 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/08/2014	01/08/2024	2,776	5,100,000	1,837.49	617,610			1,927,679		1,927,679	339,085						0/0
853SPW150 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	01/16/2014	01/16/2024	1,354	2,500,000	1,845.89	295,750			935,604		935,604	168,660						0/0
853SPW215 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/14/2014	02/14/2024	1,360	2,500,000	1,838.63	287,000			953,761		953,761	170,662						0/0
853SPW260 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	03/07/2014	03/07/2024	1,331	2,500,000	1,878.04	286,250			900,241		900,241	166,634						0/0
853SPW270 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/14/2014	03/14/2019	1,358	2,500,000	1,841.13	250,250			722,377		722,377	77,800						0/0
853SPW295 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/24/2014	03/22/2024	1,346	2,500,000	1,761.64	287,250			941,678		941,678	170,317						0/0
853SPW360 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	04/16/2014	04/16/2024	1,342	2,500,000	1,857.44	276,750			908,025		908,025	163,203						0/0
853SPW380 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2014	05/01/2019	1,327	2,500,000	1,883.68	318,250			1,129,443		1,129,443	185,620						0/0
853SPW420 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	05/08/2014	05/08/2024	1,333	2,500,000	1,875.63	265,750			924,733		924,733	171,903						0/0
853SPW460 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	05/30/2014	05/30/2024	1,300	2,500,000	1,923.57	261,750			859,032		859,032	168,929						0/0
853SPW505 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/24/2014	06/24/2019	1,282	2,500,000	1,949.98	252,250			686,309		686,309	84,407						0/0
853SPW550 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2014	07/01/2024	1,267	2,500,000	1,973.32	275,000			796,620		796,620	165,821						0/0
853SPW590 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	07/24/2014	07/24/2024	1,258	2,500,000	1,987.98	286,000			785,718		785,718	167,256						0/0
853SPW650 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2024	1,279	2,500,000	1,955.06	297,750			835,627		835,627	172,613						0/0
853SPW685 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/29/2014	08/29/2019	1,248	2,500,000	2,003.37	261,250			662,935		662,935	87,957						0/0

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853SPW725 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2014	09/24/2024	1,251	2,500,000	1,998.30	310,250			789,393		789,393	170,489						0/0
853SPW835 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/07/2014	11/07/2024	1,230	2,500,000	2,031.92	312,250			754,630		754,630	167,664						0/0
853SPW815 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/07/2014	11/07/2019	1,230	2,500,000	2,031.92	263,250			643,068		643,068	88,071						0/0
853SPW875 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/01/2014	12/03/2024	1,217	2,500,000	2,053.44	317,500			730,698		730,698	166,385						0/0
853SPW915 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/23/2014	12/23/2024	1,201	2,500,000	2,082.17	339,750			707,908		707,908	167,573						0/0
853SPW920 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2014	12/23/2019	1,201	2,500,000	3,165.73	90,000			94,206		94,206	41,649						0/0
853SPW999 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/23/2015	01/23/2025	1,218	2,500,000	2,051.82	329,250			752,859		752,859	170,777						0/0
853SPY030 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/24/2015	02/24/2020	1,182	2,500,000	2,115.48	218,000			479,518		479,518	65,260						0/0
853SPY050 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/27/2015	02/27/2025	1,188	2,500,000	2,104.50	331,750			696,463		696,463	167,100						0/0
853SPY100 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/24/2015	03/24/2025	1,195	2,500,000	2,091.50	329,750			719,381		719,381	169,810						0/0
853SPY135 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2015	04/01/2025	1,214	2,500,000	2,059.69	334,750			760,462		760,462	173,661						0/0
853SPY170 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2015	04/16/2025	1,188	2,500,000	2,104.99	328,000			711,516		711,516	172,033						0/0
853SPY250 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	05/15/2015	05/15/2025	1,178	2,500,000	2,122.73	327,500			696,789		696,789	170,455						0/0
853SPY285 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/22/2015	05/22/2020	1,176	2,500,000	2,126.06	303,750			700,689		700,689	117,843						0/0
853SPY320 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2015	06/17/2020	1,190	2,500,000	2,100.44	340,000			805,913		805,913	144,181						0/0
853SPY345 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/24/2015	04/24/2025	1,186	2,500,000	2,108.58	332,000			722,959		722,959	174,295						0/0
853SPY435 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	07/24/2015	07/24/2025	1,202	2,500,000	2,079.65	322,750			769,078		769,078	181,817						0/0
853SPY535 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	09/02/2015	09/02/2025	1,283	2,500,000	1,948.86	326,500			952,677		952,677	196,678						0/0
853SPY655 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/23/2015	10/23/2025	1,205	2,500,000	2,075.15	310,750			800,174		800,174	185,297						0/0
853SPY720 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/16/2015	11/14/2025	1,218	2,500,000	2,053.19	328,500			833,293		833,293	191,170						0/0
853SPY830 S&P 500 Indexed 3 yr Call Spread	Multiple	N/A	Equity/Index	Goldman W22LROWP2IHZNBB6K528	12/16/2015	12/14/2018	1,206	2,500,000	2,073.07	112,750			247,122		247,122	27,776						0/0
853SPY995 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	ING ZOMI2JT14K8OXYZWX446	02/08/2016	02/06/2026	1,349	2,500,000	1,853.44	320,000			1,144,826		1,144,826	221,200						0/0
853SPZ240 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/15/2016	04/15/2026	1,202	2,500,000	2,080.73	299,500			847,975		847,975	200,242						0/0
853SPZ470 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/16/2016	06/16/2021	1,203	2,500,000	2,077.99	188,750			376,224		376,224	42,299						0/0
853SPZ500 S&P 500 Indexed 3 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/24/2016	06/24/2019	1,227	2,500,000	2,037.41	276,500			867,480		867,480	154,723						0/0
853SPZ480 S&P 500 Indexed 5 yr Call Spread	Multiple	N/A	Equity/Index	Goldman W22LROWP2IHZNBB6K528	06/24/2016	06/24/2021	1,227	2,500,000	2,037.41	342,500			877,368		877,368	140,506						0/0

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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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPZ625 S&P 500 Indexed 3 yr Call Spread	Multiple	N/A	Equity/Index	ING Z0MI2JT14K8OXYZWX446	07/22/2016	07/24/2019	1,149	2,500,000	2,175.03	113,750			225,516		225,516	28,999						0/0
853SPZ695 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/16/2016	08/14/2026	1,148	2,500,000	2,178.15	305,000			765,589		765,589	193,399						0/0
853SPZ925 S&P 500 Indexed 10 yr Asian	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/24/2016	10/23/2026	1,162	2,500,000	2,151.33	293,750			813,741		813,741	200,812						0/0
853SPZ970 S&P 500 Indexed 3 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2016	11/01/2019	1,184	2,500,000	2,111.72	116,250			220,937		220,937	25,954						0/0
853SPA039 S&P 500 Indexed 3 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/30/2016	12/30/2019	1,117	2,500,000	2,238.83	242,250			535,312		535,312	97,648						0/0
853SPA299 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/06/2017	10/05/2018	1,216	3,100,000	2,549.33	80,910			209,420		209,420	82,306						0/0
853SPA296 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	10/06/2017	10/05/2018	1,491	3,800,000	2,549.33	91,504			144,169		144,169	33,634						0/0
853SPA297 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	10/06/2017	10/05/2018	4,825	12,300,000	2,549.33	293,970			542,613		542,613	152,646						0/0
853SPA298 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	10/06/2017	10/05/2018	1,883	4,800,000	2,549.33	226,080			623,749		623,749	274,414						0/0
853SPA300 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	10/06/2017	10/05/2018	5,452	13,900,000	2,549.33	642,180			1,712,065		1,712,065	728,698						0/0
853SPA295 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/06/2017	10/05/2018	981	2,500,000	2,549.33	55,250			99,823		99,823	27,581						0/0
853SPA304 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/16/2017	10/16/2018	5,317	13,600,000	2,557.64	316,880			573,864		573,864	165,043						0/0
853SPA306 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2017	10/16/2018	2,502	6,400,000	2,557.64	166,400			548,654		548,654	342,779						0/0
853SPA303 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	10/16/2017	10/16/2018	1,759	4,500,000	2,557.65	111,600			172,865		172,865	41,806						0/0
853SPA305 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/16/2017	10/16/2018	1,994	5,100,000	2,557.64	243,270			631,039		631,039	163,977						0/0
853SPA313 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/24/2017	10/24/2018	1,946	5,000,000	2,569.13	131,000			266,996		266,996	109,917						0/0
853SPA309 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/24/2017	10/24/2018	1,246	3,200,000	2,569.13	71,040			126,388		126,388	37,144						0/0
853SPA310 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/24/2017	10/24/2018	1,868	4,800,000	2,569.13	120,000			183,641		183,641	46,125						0/0
853SPA311 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	10/24/2017	10/24/2018	5,761	14,800,000	2,569.13	358,160			646,646		646,646	193,685						0/0
853SPA312 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/24/2017	10/24/2018	1,829	4,700,000	2,569.13	221,840			558,739		558,739	241,883						0/0
853SPA320 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/01/2017	11/01/2018	1,551	4,000,000	2,579.36	106,800			178,045		178,045	45,443						0/0
853SPA317 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/01/2017	11/01/2018	1,861	4,800,000	2,579.36	118,560			181,129		181,129	46,745						0/0

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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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA319 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/01/2017	11/01/2018	1,900	4,900,000	2,579.36	226,870			542,654		542,654	230,280						0/0
853SPA316 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2017	11/01/2018	1,202	3,100,000	2,579.36	68,820			121,250		121,250	36,385						0/0
853SPA318 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2017	11/01/2018	5,738	14,800,000	2,579.36	350,760			626,471		626,471	190,582						0/0
853SPA328 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/08/2017	11/08/2018	1,773	4,600,000	2,594.38	122,820			78,245		78,245	(65,082)						0/0
853SPA326 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	11/08/2017	11/08/2018	5,319	13,800,000	2,594.38	322,920			561,032		561,032	174,849						0/0
853SPA324 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/08/2017	11/08/2018	964	2,500,000	2,594.38	38,250			62,610		62,610	18,297						0/0
853SPA325 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/08/2017	11/08/2018	1,812	4,700,000	2,594.38	118,440			175,481		175,481	46,865						0/0
853SPA330 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/08/2017	11/08/2018	964	2,500,000	2,633.30	84,750			185,689		185,689	77,348						0/0
853SPA327 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/08/2017	11/08/2018	1,773	4,600,000	2,594.38	217,580			497,512		497,512	215,923						0/0
853SPA329 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/08/2017	11/08/2018	5,204	13,500,000	2,594.38	646,650			1,505,344		1,505,344	662,726						0/0
853SPA335 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/16/2017	11/16/2018	1,895	4,950,000	2,612.03	121,030			181,636		181,636	46,644						0/0
853SPA334 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	11/16/2017	11/16/2018	1,547	4,000,000	2,585.64	90,800			153,605		153,605	45,519						0/0
853SPA336 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2017	11/16/2018	4,641	12,000,000	2,585.64	284,400			485,777		485,777	145,217						0/0
853SPA337 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2017	11/16/2018	2,011	5,200,000	2,585.64	255,840			559,953		559,953	231,730						0/0
853SPA338 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2017	11/16/2018	2,823	7,300,000	2,585.64	190,530			556,679		556,679	356,101						0/0
853SPA340 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/01/2017	11/30/2018	1,817	4,800,000	2,642.22	110,400			177,823		177,823	60,728						0/0
853SPA342 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/01/2017	11/30/2018	8,326	22,000,000	2,642.22	528,000			860,793		860,793	297,037						0/0
853SPA344 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/01/2017	11/30/2018	3,936	10,400,000	2,642.22	284,960			229,794		229,794	(33,480)						0/0
853SPA341 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/01/2017	11/30/2018	3,028	8,000,000	2,642.22	200,000			287,412		287,412	83,700						0/0
853SPA343 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/01/2017	11/30/2018	3,066	8,100,000	2,642.22	403,380			787,349		787,349	360,191						0/0
853SPA352 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/08/2017	12/07/2018	2,338	6,200,000	2,651.50	177,320			237,745		237,745	92,241						0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA348 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/08/2017	12/07/2018	943	2,500,000	2,651.50	57,000			91,538		91,538	31,743						0/0
853SPA349 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/08/2017	12/07/2018	1,584	4,200,000	2,651.50	106,336			151,473		151,473	(95,028)						0/0
853SPA350 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/08/2017	12/07/2018	4,149	11,000,000	2,651.50	262,900			425,218		425,218	148,892						0/0
853SPA351 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/08/2017	12/07/2018	1,471	3,900,000	2,651.50	189,930			368,528		368,528	169,010						0/0
853SPA353 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/08/2017	12/07/2018	4,865	12,900,000	2,651.50	639,840			1,246,430		1,246,430	573,935						0/0
853SPA354 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/08/2017	12/07/2018	943	2,500,000	2,691.27	86,750			167,628		167,628	76,995						0/0
853SPA358 S&P 500 Indexed 2 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2017	12/13/2019	934	2,500,000	2,675.81	37,000			56,725		56,725	19,639						0/0
853SPA360 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	12/15/2017	12/14/2018	1,532	4,100,000	2,675.80	102,090			144,592		144,592	45,284						0/0
853SPA357 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/15/2017	12/14/2018	934	2,500,000	2,675.81	43,750			66,910		66,910	23,643						0/0
853SPA359 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/15/2017	12/14/2018	934	2,500,000	2,675.81	57,000			89,558		89,558	32,970						0/0
853SPA361 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/15/2017	12/14/2018	5,494	14,700,000	2,675.81	349,860			555,363		555,363	206,579						0/0
853SPA362 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/15/2017	12/14/2018	1,831	4,950,000	2,675.81	235,690			434,412		434,412	204,176						0/0
853SPA363 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/15/2017	12/14/2018	2,467	6,600,000	2,675.81	190,080			318,097		318,097	184,255						0/0
853SPA370 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/27/2017	12/27/2018	2,647	7,100,000	2,682.62	207,320			81,657		81,657	(56,092)						0/0
853SPA366 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/27/2017	12/27/2018	1,156	3,100,000	2,682.62	71,300			109,169		109,169	39,997						0/0
853SPA367 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/27/2017	12/27/2018	2,088	5,600,000	2,682.62	142,240			194,841		194,841	60,941						0/0
853SPA368 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/27/2017	12/27/2018	8,350	22,400,000	2,682.62	533,120			824,657		824,657	304,570						0/0
853SPA369 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/27/2017	12/27/2018	1,901	5,100,000	2,682.62	250,920			438,666		438,666	203,637						0/0
853SPA371 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	12/27/2017	12/27/2018	5,032	13,500,000	2,682.62	683,100			1,194,820		1,194,820	557,091						0/0
853SPA378 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	01/08/2018	01/08/2019	3,639	10,000,000	2,747.71		492,000		709,697		709,697	217,697						0/0
853SPA375 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/08/2018	01/08/2019	946	2,600,000	2,747.71		58,760		84,801		84,801	26,041						0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA376 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/08/2018	01/08/2019	1,565	4,300,000	2,747.71		110,080		147,813		147,813	37,733						0/0
853SPA377 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/08/2018	01/08/2019	4,113	11,300,000	2,747.71		279,110		407,170		407,170	128,060						0/0
853SPA379 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/08/2018	01/08/2019	2,256	6,200,000	2,747.71		190,340		38,981		38,981	(151,359)						0/0
853SPA385 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2018	01/16/2019	2,773	7,700,000	2,776.42		187,880		262,482		262,482	74,602						0/0
853SPA386 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2018	01/16/2019	1,405	3,900,000	2,776.42		195,000		246,270		246,270	51,270						0/0
853SPA384 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/16/2018	01/16/2019	900	2,500,000	2,776.42		64,000		83,008		83,008	19,008						0/0
853SPA383 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2018	01/16/2019	900	2,500,000	2,776.42		55,750		77,597		77,597	21,847						0/0
853SPA387 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2018	01/16/2019	1,693	4,700,000	2,776.42		138,180		217,154		217,154	78,974						0/0
853SPA392 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/24/2018	01/24/2019	2,009	5,700,000	2,837.54		293,550		259,407		259,407	(34,143)						0/0
853SPA393 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2018	01/24/2019	2,537	7,200,000	2,837.54		203,760		106,307		106,307	(97,453)						0/0
853SPA390 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	01/24/2018	01/24/2019	1,621	4,600,000	2,837.54		119,140		143,304		143,304	24,164						0/0
853SPA391 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2018	01/24/2019	3,242	9,200,000	2,837.54		231,380		275,354		275,354	43,974						0/0
853SPA398 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/01/2018	02/01/2019	1,736	4,900,000	2,821.98		127,400		137,430		137,430	10,030						0/0
853SPA399 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/01/2018	02/01/2019	3,048	8,600,000	2,821.98		217,580		267,921		267,921	50,341						0/0
853SPA400 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/01/2018	02/01/2019	2,020	5,700,000	2,821.98		303,240		296,968		296,968	(6,272)						0/0
853SPA404 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/01/2018	02/01/2019	886	2,500,000	2,821.98		42,250		51,977		51,977	9,727						0/0
853SPA397 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2018	02/01/2019	886	2,500,000	2,821.98		57,250		70,420		70,420	13,170						0/0
853SPA402 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2018	02/01/2019	6,237	17,600,000	2,821.98		908,160		910,962		910,962	2,802						0/0
853SPA403 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/01/2018	02/01/2019	1,630	4,600,000	2,821.98		122,360		149,543		149,543	27,183						0/0
853SPA401 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/01/2018	02/01/2019	2,162	6,100,000	2,821.98		187,880		111,838		111,838	(76,042)						0/0
853SPA406 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/08/2018	02/08/2019	1,860	4,800,000	2,581.01		125,760		176,190		176,190	50,430						0/0
853SPA409 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/08/2018	02/08/2019	2,983	7,700,000	2,581.00		231,770		351,704		351,704	119,934						0/0

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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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA407 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/08/2018	02/08/2019	4,921	12,700,000	2,581.00		323,850		507,664		507,664	183,814						0/0
853SPA408 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/08/2018	02/08/2019	3,138	8,100,000	2,581.00		475,470		881,526		881,526	406,056						0/0
853SPA417 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2018	02/15/2019	1,501	4,100,000	2,732.22		126,280		260,932		260,932	134,652						0/0
853SPA414 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/16/2018	02/15/2019	1,867	5,100,000	2,732.23		131,580		164,341		164,341	32,761						0/0
853SPA413 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/16/2018	02/15/2019	988	2,700,000	2,732.22		61,290		86,803		86,803	25,513						0/0
853SPA415 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/16/2018	02/15/2019	4,099	11,200,000	2,732.22		281,120		400,338		400,338	119,218						0/0
853SPA416 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	02/16/2018	02/15/2019	2,342	6,400,000	2,732.22		350,080		501,551		501,551	151,471						0/0
853SPA424 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2018	02/22/2019	2,475	6,800,000	2,747.30		216,240		334,179		334,179	117,939						0/0
853SPA421 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/23/2018	02/22/2019	1,929	5,300,000	2,747.30		138,330		176,481		176,481	38,151						0/0
853SPA422 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/23/2018	02/22/2019	4,550	12,500,000	2,747.30		317,500		439,923		439,923	122,423						0/0
853SPA423 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	02/23/2018	02/22/2019	2,038	5,600,000	2,747.30		305,760		419,151		419,151	113,391						0/0
853SPA420 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/23/2018	02/22/2019	910	2,500,000	2,747.30		57,750		78,739		78,739	20,989						0/0
853SPA428 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/01/2018	03/01/2019	971	2,600,000	2,677.68		67,600		89,370		89,370	21,770						0/0
853SPA429 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/01/2018	03/01/2019	1,905	5,100,000	2,677.67		129,540		188,637		188,637	59,097						0/0
853SPA430 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/01/2018	03/01/2019	1,830	4,950,000	2,677.67		282,730		448,743		448,743	166,013						0/0
853SPA431 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/01/2018	03/01/2019	1,158	3,100,000	2,677.67		96,100		171,194		171,194	75,094						0/0
853SPA434 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/02/2018	03/01/2019	5,462	14,700,000	2,691.25		820,260		1,272,288		1,272,288	452,028						0/0
853SPA435 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/02/2018	03/01/2019	929	2,500,000	2,731.62		95,250		147,816		147,816	52,566						0/0
853SPA436 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/08/2018	03/08/2019	4,929	13,500,000	2,738.97		346,275		475,725		475,725	129,450						0/0
853SPA441 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/08/2018	03/08/2019	949	2,600,000	2,738.97		60,320		82,106		82,106	21,786						0/0
853SPA442 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/08/2018	03/08/2019	1,387	3,800,000	2,738.98		99,560		120,002		120,002	20,442						0/0

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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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA437 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/08/2018	03/08/2019	2,519	6,900,000	2,738.97		393,990		541,159		541,159	147,169						0/0
853SPA438 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/08/2018	03/08/2019	2,118	5,800,000	2,738.97		181,540		199,496		199,496	17,956						0/0
853SPA448 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2018	03/15/2019	2,871	7,900,000	2,752.01		237,000		478,671		478,671	241,671						0/0
853SPA445 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/16/2018	03/14/2019	2,180	6,000,000	2,752.02		157,200		196,739		196,739	39,539						0/0
853SPA447 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/16/2018	03/15/2019	3,815	10,500,000	2,752.01		698,250		856,360		856,360	158,110						0/0
853SPA443 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	908	2,500,000	2,752.01		39,250		51,473		51,473	12,223						0/0
853SPA444 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	1,163	3,200,000	2,752.01		74,560		99,236		99,236	24,676						0/0
853SPA446 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	6,286	17,300,000	2,752.01		444,610		595,703		595,703	151,093						0/0
853SPA453 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/23/2018	03/15/2019	2,550	6,600,000	2,588.26		168,300		232,110		232,110	63,810						0/0
853SPA455 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/23/2018	03/22/2019	3,284	8,500,000	2,588.26		609,450		1,193,352		1,193,352	583,902						0/0
853SPA452 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/23/2018	03/22/2019	1,275	3,300,000	2,588.26		75,240		115,049		115,049	39,809						0/0
853SPA454 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/23/2018	03/22/2019	6,259	16,200,000	2,588.26		411,480		629,325		629,325	217,845						0/0
853SPA456 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/23/2018	03/22/2019	2,589	6,700,000	2,588.26		201,000		665,843		665,843	464,843						0/0
853SPA460 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/29/2018	03/29/2019	1,439	3,800,000	2,640.87		96,140		132,424		132,424	36,284						0/0
853SPA463 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/29/2018	03/29/2019	1,855	4,950,000	2,640.87		135,730		377,710		377,710	241,980						0/0
853SPA462 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	03/29/2018	03/22/2019	2,045	5,400,000	2,588.26		387,180		655,865		655,865	268,685						0/0
853SPA461 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/29/2018	03/29/2019	4,544	12,000,000	2,640.87		301,200		451,449		451,449	150,249						0/0
853SPA464 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/29/2018	03/29/2019	5,263	13,900,000	2,640.87		775,620		1,311,809		1,311,809	536,189						0/0
853SPA465 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/29/2018	03/29/2019	947	2,500,000	2,640.86		115,750		162,945		162,945	47,195						0/0
853SPA466 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	03/29/2018	03/29/2019	947	2,500,000	2,640.87		66,250		99,735		99,735	33,485						0/0
853SPA459 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/29/2018	03/29/2019	947	2,500,000	2,640.87		57,000		84,467		84,467	27,467						0/0

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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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA471 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/06/2018	04/05/2019	2,611	6,800,000	2,604.47		170,680		240,206		240,206	69,526						0/0
853SPA474 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/06/2018	04/05/2019	4,224	11,000,000	2,604.47		283,800		866,324		866,324	582,524						0/0
853SPA469 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/06/2018	04/05/2019	960	2,500,000	2,604.47		43,750		64,384		64,384	20,634						0/0
853SPA470 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/06/2018	04/05/2019	960	2,500,000	2,604.47		56,250		85,799		85,799	29,549						0/0
853SPA472 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/06/2018	04/05/2019	5,337	13,900,000	2,604.47		358,620		543,947		543,947	185,327						0/0
853SPA473 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/06/2018	04/05/2019	4,300	11,200,000	2,604.47		815,360		1,512,718		1,512,718	697,358						0/0
853SPA480 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/16/2018	04/16/2019	3,660	9,800,000	2,677.84		660,520		1,076,407		1,076,407	415,887						0/0
853SPA481 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2018	04/16/2019	2,017	5,400,000	2,677.84		135,000		434,731		434,731	299,731						0/0
853SPA477 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2018	04/16/2019	1,270	3,400,000	2,677.84		77,520		111,023		111,023	33,503						0/0
853SPA478 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2018	04/16/2019	2,427	6,500,000	2,677.84		165,750		275,259		275,259	109,509						0/0
853SPA479 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/16/2018	04/16/2019	5,079	13,600,000	2,677.84		349,520		505,378		505,378	155,858						0/0
853SPA490 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/24/2018	04/24/2019	3,302	8,700,000	2,634.56		231,420		704,583		704,583	473,163						0/0
853SPA489 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	04/24/2018	03/29/2019	4,783	12,600,000	2,640.87		853,020		1,584,390		1,584,390	731,370						0/0
853SPA486 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/24/2018	04/24/2019	1,063	2,800,000	2,634.56		64,120		93,517		93,517	29,397						0/0
853SPA487 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	04/24/2018	04/24/2019	3,075	8,100,000	2,634.56		209,790		278,620		278,620	68,830						0/0
853SPA488 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019	7,705	20,300,000	2,634.56		523,740		772,983		772,983	249,243						0/0
853SPA493 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/01/2018	05/01/2019	942	2,500,000	2,654.80		41,000		58,098		58,098	17,098						0/0
853SPA494 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/01/2018	05/01/2019	1,017	2,700,000	2,654.80		61,020		88,829		88,829	27,809						0/0
853SPA496 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/01/2018	05/01/2019	4,068	10,800,000	2,654.80		272,160		402,228		402,228	130,068						0/0
853SPA495 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2018	05/01/2019	1,507	4,000,000	2,654.81		104,800		137,797		137,797	32,997						0/0
853SPA498 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2018	05/01/2019	1,770	4,700,000	2,654.80		125,960		285,825		285,825	159,865						0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA497 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	05/01/2018	04/24/2019	3,089	8,200,000	2,634.56		526,440		960,540		960,540	434,100						0/0
853SPA525 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	05/01/2018	05/01/2019	1,755	4,800,000	2,734.62		127,680		154,946		154,946	27,266						0/0
853SPA501 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/02/2018	05/02/2019	5,274	13,900,000	2,635.37		742,260		1,303,753		1,303,753	561,493						0/0
853SPA502 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	973	2,600,000	2,671.92		59,020		84,318		84,318	25,298						0/0
853SPA503 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	1,909	5,100,000	2,671.92		131,070		170,116		170,116	39,046						0/0
853SPA504 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	5,352	14,300,000	2,671.92		364,650		529,020		529,020	164,370						0/0
853SPA505 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/08/2018	05/08/2019	2,657	7,100,000	2,671.92		442,330		783,147		783,147	340,817						0/0
853SPA506 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2018	05/08/2019	2,807	7,500,000	2,671.92		201,750		424,758		424,758	223,008						0/0
853SPA509 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/16/2018	05/16/2019	2,277	6,200,000	2,722.46		163,060		202,364		202,364	39,304						0/0
853SPA510 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/16/2018	05/16/2019	5,326	14,500,000	2,722.46		368,300		508,953		508,953	140,653						0/0
853SPA516 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	05/16/2018	05/16/2019	918	2,500,000	2,722.46		57,000		77,680		77,680	20,680						0/0
853SPA511 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2018	05/16/2019	4,040	11,000,000	2,722.46		651,200		1,056,457		1,056,457	405,257						0/0
853SPA512 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2018	05/16/2019	2,277	6,200,000	2,722.46		183,520		414,486		414,486	230,966						0/0
853SPA518 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	2,126	5,800,000	2,727.76		154,860		188,056		188,056	33,196						0/0
853SPA520 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	3,043	8,300,000	2,727.76		490,530		778,930		778,930	288,400						0/0
853SPA521 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	2,383	6,500,000	2,727.76		179,400		428,162		428,162	248,762						0/0
853SPA517 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2018	05/24/2019	990	2,700,000	2,727.76		62,370		83,246		83,246	20,876						0/0
853SPA519 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2018	05/24/2019	5,462	14,900,000	2,727.76		384,420		518,953		518,953	134,533						0/0
853SPA527 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	2,779	7,600,000	2,776.42		449,920		698,205		698,205	248,285						0/0
853SPA529 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	5,851	16,000,000	2,734.62		843,200		1,268,415		1,268,415	425,215						0/0
853SPA530 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	06/01/2018	05/31/2019	914	2,500,000	2,684.51		86,750		89,828		89,828	3,078						0/0

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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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA524 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	914	2,500,000	2,734.62		57,750		76,429		76,429	18,679						0/0
853SPA526 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	4,973	13,600,000	2,734.62		351,560		470,501		470,501	118,941						0/0
853SPA528 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/01/2018	05/31/2019	2,560	7,000,000	2,734.62		200,900		335,333		335,333	134,433						0/0
853SPA533 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/08/2018	06/07/2019	1,475	4,100,000	2,779.04		109,060		126,980		126,980	17,920						0/0
853SPA536 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/08/2018	06/07/2019	1,691	4,700,000	2,779.03		141,940		203,386		203,386	61,446						0/0
853SPA532 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	900	2,500,000	2,779.03		57,750		72,796		72,796	15,046						0/0
853SPA534 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	5,002	13,900,000	2,779.03		358,620		457,113		457,113	98,493						0/0
853SPA535 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	2,267	6,300,000	2,779.03		362,250		500,155		500,155	137,905						0/0
853SPA542 S&P 500 Indexed 2 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/15/2018	06/14/2019	899	2,500,000	2,779.66		37,500		45,598		45,598	8,098						0/0
853SPA543 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/15/2018	06/14/2019	899	2,500,000	2,779.66		58,250		72,631		72,631	14,381						0/0
853SPA547 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	1,367	3,800,000	2,779.66		108,300		197,205		197,205	88,905						0/0
853SPA544 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/15/2018	06/14/2019	1,943	5,400,000	2,779.67		142,560		165,945		165,945	23,385						0/0
853SPA545 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/15/2018	06/14/2019	3,705	10,300,000	2,779.66		269,860		339,359		339,359	69,499						0/0
853SPA541 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/15/2018	06/14/2019	899	2,500,000	2,779.66		42,500		52,041		52,041	9,541						0/0
853SPA546 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/15/2018	06/14/2019	2,878	8,000,000	2,779.66		469,600		641,841		641,841	172,241						0/0
853SPA553 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/22/2018	06/21/2019	1,597	4,400,000	2,754.88		263,120		383,532		383,532	120,412						0/0
853SPA554 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/22/2018	06/21/2019	1,960	5,400,000	2,754.88		153,360		292,038		292,038	138,678						0/0
853SPA551 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis	KX1WK48MPD4Y2NCUIZ63	06/22/2018	06/21/2019	1,633	4,500,000	2,754.89		120,600		126,215		126,215	5,615						0/0
853SPA550 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/22/2018	06/21/2019	907	2,500,000	2,754.88		58,500		74,502		74,502	16,002						0/0
853SPA552 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/22/2018	06/21/2019	5,590	15,400,000	2,754.88		405,020		520,750		520,750	115,730						0/0
853SPA557 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust	IYDOJBGJWY9T8XKCSX06	06/25/2018	06/25/2019	1,730	4,700,000	2,717.07		295,630		454,457		454,457	158,827						0/0

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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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA559 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	06/29/2018	06/28/2019	2,759	7,500,000	2,718.37		203,250		221,216		221,216	17,966						0/0
853SPA561 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/29/2018	06/28/2019	2,649	7,200,000	2,718.37		439,920		687,750		687,750	247,830						0/0
853SPA563 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/29/2018	06/28/2019	5,518	15,000,000	2,718.37		801,000		1,182,071		1,182,071	381,071						0/0
853SPA564 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	06/29/2018	06/28/2019	920	2,500,000	2,847.49		93,250		175,400		175,400	82,150						0/0
853SPA558 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	920	2,500,000	2,718.37		58,500		76,821		76,821	18,321						0/0
853SPA560 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	5,408	14,700,000	2,718.37		388,080		513,760		513,760	125,680						0/0
853SPA562 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	2,538	6,900,000	2,718.37		193,890		333,751		333,751	139,861						0/0
853SPA568 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/06/2018	07/05/2019	1,087	3,000,000	2,759.82		70,800		88,515		88,515	17,715						0/0
853SPA570 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/06/2018	07/05/2019	2,718	7,500,000	2,759.82		198,750		251,142		251,142	52,392						0/0
853SPA571 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	07/06/2018	07/05/2018	1,377	3,800,000	2,718.37		230,280		329,744		329,744	99,464						0/0
853SPA569 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	07/06/2018	07/05/2019	1,739	4,800,000	2,759.83		127,200		132,737		132,737	5,537						0/0
853SPA572 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2018	07/05/2019	1,486	4,100,000	2,759.82		109,880		196,203		196,203	86,323						0/0
853SPA576 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/16/2018	07/16/2019	893	2,500,000	2,798.43		58,500		70,413		70,413	11,913						0/0
853SPA579 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/16/2018	07/16/2019	1,858	5,200,000	2,798.43		297,960		400,269		400,269	102,309						0/0
853SPA578 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2018	07/16/2019	5,003	14,000,000	2,798.43		366,800		447,357		447,357	80,557						0/0
853SPA580 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/16/2018	07/16/2019	2,644	7,400,000	2,798.43		188,700		347,673		347,673	158,973						0/0
853SPA577 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	07/16/2018	07/16/2019	2,466	6,900,000	2,798.43		182,160		205,522		205,522	23,362						0/0
853SPA584 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	07/24/2018	07/24/2019	2,056	5,800,000	2,820.39		153,700		169,231		169,231	15,531						0/0
853SPA586 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	07/24/2018	07/24/2019	2,127	6,000,000	2,820.40		346,200		436,126		436,126	89,926						0/0
853SPA585 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/24/2018	07/24/2019	5,602	15,800,000	2,820.40		413,960		490,111		490,111	76,151						0/0
853SPA587 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/24/2018	07/24/2019	3,297	9,300,000	2,820.40		252,960		433,003		433,003	180,043						0/0
853SPA591 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/01/2018	08/01/2019	1,280	3,600,000	2,813.36		83,880		99,003		99,003	15,123						0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA596 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/01/2018	08/01/2019	5,972	16,800,000	2,813.36		868,560		1,084,252		1,084,252	215,692						0/0
853SPA595 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/01/2018	08/01/2019	2,559	7,200,000	2,813.36		181,440		304,341		304,341	122,901						0/0
853SPA594 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/01/2018	08/01/2019	2,346	6,600,000	2,820.40		390,060		503,804		503,804	113,744						0/0
853SPA592 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	08/01/2018	08/01/2019	2,239	6,300,000	2,813.35		167,580		184,447		184,447	16,867						0/0
853SPA593 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	08/01/2018	08/01/2019	5,474	15,400,000	2,813.36		403,480		478,414		478,414	74,934						0/0
853SPA597 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	08/01/2018	08/01/2019	889	2,500,000	2,855.56		86,000		106,974		106,974	20,974						0/0
853SPA602 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2018	08/08/2019	3,849	11,000,000	2,857.70		286,550		318,447		318,447	31,897						0/0
853SPA604 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2018	08/08/2019	2,205	6,300,000	2,857.70		163,170		261,284		261,284	98,114						0/0
853SPA601 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/08/2018	08/08/2019	1,785	5,100,000	2,857.70		137,190		143,642		143,642	6,452						0/0
853SPA600 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2018	08/08/2019	875	2,500,000	2,857.70		58,000		64,480		64,480	6,480						0/0
853SPA603 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2018	08/08/2019	2,065	5,900,000	2,857.70		330,990		383,717		383,717	52,727						0/0
853SPA612 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/16/2018	08/16/2019	2,464	7,000,000	2,840.69		183,400		309,003		309,003	125,603						0/0
853SPA609 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/16/2018	08/16/2019	2,147	6,100,000	2,840.68		162,870		146,895		146,895	(15,975)						0/0
853SPA611 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/16/2018	08/16/2019	2,007	5,700,000	2,840.69		333,279		400,746		400,746	67,467						0/0
853SPA608 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	08/16/2018	08/16/2019	880	2,500,000	2,840.69		39,750		43,853		43,853	4,103						0/0
853SPA610 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	08/16/2018	08/16/2019	6,266	17,800,000	2,840.69		468,140		529,921		529,921	61,781						0/0
853SPA619 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2018	08/23/2019	2,609	7,500,000	2,874.69		201,000		307,344		307,344	106,344						0/0
853SPA616 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/24/2018	08/23/2019	2,400	6,900,000	2,874.69		185,610		188,761		188,761	3,151						0/0
853SPA618 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	08/24/2018	08/23/2019	2,574	7,400,000	2,874.69		421,060		493,264		493,264	72,204						0/0
853SPA615 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2018	08/23/2019	1,322	3,800,000	2,874.69		88,920		95,081		95,081	6,161						0/0
853SPA617 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2018	08/23/2019	5,983	17,200,000	2,874.69		447,200		479,467		479,467	32,267						0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
853SPA623 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/31/2018	08/30/2019	1,516	4,400,000	2,901.51		115,280		115,803		115,803	523						0/0
853SPA622 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	862	2,500,000	2,901.52		58,250		59,563		59,563	1,313						0/0
853SPA624 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	5,204	15,100,000	2,901.52		392,600		401,985		401,985	9,385						0/0
853SPA625 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	1,896	5,500,000	2,901.52		322,300		313,234		313,234	(9,066)						0/0
853SPA626 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	2,171	6,300,000	2,901.52		168,840		244,005		244,005	75,165						0/0
853SPA627 S&P 500 Indexed 1 yr Call	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	862	2,500,000	3,039.34		87,750		82,526		82,526	(5,224)						0/0
853SPA628 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	4,894	14,200,000	2,901.52		728,460		719,326		719,326	(9,134)						0/0
853SPA632 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/07/2018	09/06/2019	1,532	4,400,000	2,871.69		118,360		121,012		121,012	2,652						0/0
853SPA633 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/07/2018	09/06/2019	3,796	10,900,000	2,871.68		291,030		310,210		310,210	19,180						0/0
853SPA634 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/07/2018	09/06/2019	1,358	3,900,000	2,871.68		237,120		252,370		252,370	15,250						0/0
853SPA635 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/07/2018	09/06/2019	1,219	3,500,000	2,871.68		88,900		153,653		153,653	64,753						0/0
853SPA642 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2018	09/13/2019	2,203	6,400,000	2,904.98		161,280		254,322		254,322	93,042						0/0
853SPA639 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	09/14/2018	09/13/2019	1,824	5,300,000	2,904.99		142,570		137,886		137,886	(4,684)						0/0
853SPA641 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Natixis KX1WK48MPD4Y2NCUIZ63	09/14/2018	09/13/2019	1,721	5,000,000	2,904.98		289,500		285,539		285,539	(3,961)						0/0
853SPA638 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2018	09/13/2019	964	2,800,000	2,904.98		65,800		66,389		66,389	589						0/0
853SPA640 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2018	09/13/2019	6,850	19,900,000	2,904.98		525,360		530,031		530,031	4,671						0/0
853SPA648 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/24/2018	09/24/2019	1,884	5,500,000	2,919.37		325,050		306,700		306,700	(18,350)						0/0
853SPA649 S&P 500 Indexed 1 yr Cliquet	Multiple	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/24/2018	09/24/2019	1,987	5,800,000	2,919.37		148,480		228,004		228,004	79,524						0/0
853SPA645 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2018	09/24/2019	856	2,500,000	2,919.37		59,250		57,749		57,749	(1,501)						0/0
853SPA646 S&P 500 Indexed 1 yr Annual Reset Digital	Multiple	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2018	09/24/2019	1,370	4,000,000	2,919.37		108,800		102,975		102,975	(5,825)						0/0
853SPA647 S&P 500 Indexed 1 yr Call Spread	Multiple	N/A	Equity/Index	SunTrust IYDOJBGJWY9T8XKCSX06	09/24/2018	09/24/2019	5,789	16,900,000	2,919.37		451,230		438,595		438,595	(12,635)						0/0
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										49,998,390	47,440,444		246,728,433	XXX	246,728,433	45,956,424					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										49,998,390	47,440,444		246,728,433	XXX	246,728,433	45,956,424					XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										49,998,390	47,440,444		246,728,433	XXX	246,728,433	45,956,424					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										49,998,390	47,440,444		246,728,433	XXX	246,728,433	45,956,424					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps														XXX							XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										49,998,390	47,440,444		246,728,433	XXX	246,728,433	45,956,424					XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										49,998,390	47,440,444		246,728,433	XXX	246,728,433	45,956,424					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
Barclays G5GSEF7VJP5I70UK5573	Y	Y	54,123,250	54,150,785		27,535	54,150,785		27,535		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	1,030,000	1,124,490		94,490	1,124,490		94,490		
ING Z0MI2JT14K8OXYZWX446	Y	Y	28,570,000	27,993,782			27,993,782				
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	23,696,000	23,986,462		290,462	23,986,462		290,462		
Natixis KX1WK48MPD4Y2NCUIZ63	Y	Y	52,550,000	52,089,251			52,089,251				
SunTrust IYDOJBGJWY9T8XKCSX06	Y	Y	40,710,000	40,963,399		253,399	40,963,399		253,399		
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	Y	47,350,000	46,420,264			46,420,264				
0299999. Total NAIC 1 Designation			248,029,250	246,728,433		665,886	246,728,433		665,886		
0899999. Aggregate Sum of Central Clearing houses											
0999999 - Gross Totals			248,029,250	246,728,433		665,886	246,728,433		665,886		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				246,728,433							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE									
0199999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays	G5GSEF7VJP5I70UK5573	Other	000000-00-0	Money Market Fund	54,150,785	54,150,785	XXX	01/01/2020	V
Goldman-Sachs	W22LROWP2IHZNBB6K528	Other	000000-00-0	Money Market Fund	1,124,490	1,124,490	XXX	01/01/2020	V
ING	Z0MI2JT14K8OXYZWX446	Other	000000-00-0	Money Market Fund	27,993,782	27,993,782	XXX	01/01/2020	V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Other	000000-00-0	Money Market Fund	23,986,462	23,986,462	XXX	01/01/2020	V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Other	000000-00-0	Money Market Fund	52,089,251	52,089,251	XXX	01/01/2020	V
SunTrust	IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	40,963,399	40,963,399	XXX	01/01/2020	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	46,420,264	46,420,264	XXX	01/01/2020	V
0299999 - Total					246,728,433	246,728,433	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Moody National Bank	Galveston, TX					9,240,189	3,565,606	2,158,044	XXX
JP Morgan Chase	Houston, TX					938,376	910,743	1,234,652	XXX
West America	Santa Rosa, CA					342,806	342,806	455,349	XXX
Texas Capital Bank, N.A.	Dallas, TX					330,400	446,207	304,257	XXX
First Financial Bank	Dublin, OH					113,558	76,037	260,098	XXX
Wells Fargo	Houston, TX					(43,986,468)	(58,359,087)	(51,770,360)	XXX
0199998. Deposits in ... 28 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			2,261,141	2,600,593	1,908,383	XXX
0199999. Totals - Open Depositories		XXX	XXX			(30,759,998)	(50,417,095)	(45,449,577)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX			(30,759,998)	(50,417,095)	(45,449,577)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	24,940	24,940	24,940	XXX
0599999. Total - Cash		XXX	XXX			(30,735,058)	(50,392,155)	(45,424,637)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	Cargill Global Funding CP		09/26/2018	2.140	10/03/2018	2,199,738		654
	Consolidated Edison Inc CP		09/24/2018	2.280	10/01/2018	5,600,000		2,483
	Dover Corp CP		09/26/2018	2.450	10/01/2018	29,400,000		10,004
	Dover Corp CP		09/27/2018	2.350	10/02/2018	13,999,086		3,655
	Dover Corp CP		09/28/2018	2.350	10/03/2018	13,863,189		2,715
	Eversource Energy CP		09/24/2018	2.240	10/01/2018	2,600,000		1,132
	McCormick and Co Inc CP		09/25/2018	2.250	10/02/2018	21,276,670		7,979
	New Jersey Natural Gas Co CP		09/21/2018	2.280	10/03/2018	7,079,103		4,483
	New Jersey Natural Gas Co CP		09/26/2018	2.250	10/04/2018	2,774,480		867
	Rockwell Collins Inc CP		09/26/2018	2.400	10/09/2018	25,538,368		8,513
	The Southern Co CP		09/27/2018	2.350	10/11/2018	8,794,254		2,296
	Walgreens Boot Alliance CP		09/28/2018	2.380	10/05/2018	15,695,847		3,113
	Western Union CP		09/27/2018	2.500	10/04/2018	19,995,832		5,555
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						168,816,567		53,449
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						168,816,567		53,449
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						168,816,567		53,449
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						168,816,567		53,449
	Aim Premier Portfolio MM		09/28/2018	0.000	XXX	2,317,593		
	Wells Fargo Adv Tr Pl MM		01/31/2016	0.000	XXX	35,000		
	Wells Fargo MM		09/30/2018	0.000	XXX	83,507,924		
	Morgan Stanley Institutional Liquidity MM		09/30/2018	0.000	XXX	248,029,250		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						333,889,767		
8899999 - Total Cash Equivalents						502,706,334		53,449