

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022 OF THE CONDITION AND AFFAIRS OF THE

American National Insurance Company

Code 0408 0408 NAIC Company Code 60739 Employer's ID Number 74-0484030

NAIC Gro			ode 60739 Employer's	ID Number74-0484030
Organized under the Laws of	(Current) (I	Prior) as	, State of Domicile or Port of E	EntryTX
Country of Domicile		United States	of America	
Licensed as business type:	Life,	Accident and Health [X] F	raternal Benefit Societies []
Incorporated/Organized	03/01/1905		Commenced Business _	03/17/1905
Statutory Home Office	One Moody F	Plaza	N. Commence of the Commence of	Galveston, TX, US 77550
	(Street and Nu	imber)	(City or	Town, State, Country and Zip Code)
Main Administrative Office		One Mood (Street and		
Galv	eston, TX, US 77550	(Street and	Number)	409-763-4661
(City or Town,	State, Country and Zip C	code)	(A	rea Code) (Telephone Number)
Mail Address	One Moody Plaza Street and Number or P.		(0)	Galveston, TX, US 77550
		**************************************		Town, State, Country and Zip Code)
Primary Location of Books and Reco	ords	One Moo (Street and		
	eston, TX, US 77550	Yada\	7.6	409-766-6057
	State, Country and Zip C			rea Code) (Telephone Number)
Internet Website Address	-	www.american	national.com	
Statutory Statement Contact		Charnelle Sherman (Name)		409-766-6057 (Area Code) (Telephone Number)
	mp@AmericanNational.c			409-766-6936
	(E-mail Address)			(FAX Number)
		OFFIC	ERS	
President and Chief Executive Officer	James Edwa	rd Pozzi	TOWNER VALUE ADDRESS OF THE SECTION AND THE	Michelle Annette Gage
Assistant Vice President & Corporate Secretary	Ilse JeLayne	Hoffman	Senior Vice President & Chief Life & Annuity Actuary	Sara Liane Latham
	T2 5 W	отн		
David Alan Behrens, Executive Vice John Frederick Simon, Executive Vice	e President & Chief Life	a final personal attitude of community and c	Executive Vice President	James Walter Pangburn, Executive Vice President
& Annuity Administrati	1. W.	Timothy Allen Walsh, Execu	vecutive Vice President utive Vice President & Chief	James Patrick Stelling, Executive Vice President
Hoyt James Strickland Jr., Execu		Operating		
Michele Mackay Bartkowski, Se Scott Christopher Campbell, Se	nior Vice President	Lee Chadwick Ferrell,	Was Stationary for the base of the Control	Brian Neil Bright, Senior Vice President Bernard Stephen Gerwel, Senior Vice President Deborah Kay Janson, Senior Vice President & Assistant
Stephanie Gunter Grobin, Sen Robert Jay Kirchner, Senior	Vice President	Anne Marie LeMire, S	r, Senior Vice President Senior Vice President	Secretary Bruce Murray LePard, Senior Vice President Brody Jason Merrill, Senior Vice President, Chief Financial
Bradley Wayne Manning, Sen Jeffrey Aaron Mills, Senior		Michael Scott Marquis, Meredith Myron Mitchell	Senior Vice President I, Senior Vice President	Officer & Treasurer Michael Scott Nimmons, Senior Vice President
Matthew Richard Ostiguy, Senior Chief Operating C	Vice President & P&C	Cecelia Guerrero Pardo		Edward Bruce Pavelka, Senior Vice President
Ronald Clark Price, Senior Mark Allan Walker, Senior	Vice President	Patrick Anthony Smith, John Frank White, S	Senior Vice President	Wayne Allen Smith, Senior Vice President
Tracy Leigh Milina, Vice	AND THE PROPERTY OF THE PROPER	Deanna Denise Snedden, Treas	Vice President & Assistant	William Henry Watson III, Vice President & Health Actuary
Larry Edward Linares, Assista		Ticac	Sure!	William Ferry Watson III, Visc Freshollt & Freshi Actory
Irwin Max Herz	lr.	DIRECTORS OF Johnny Day		Ross Rankin Moody
James Parker Pa	iyne	Elvin Jerom	e Pederson	James Edward Pozzi
John Frederick S	mon	Timothy Ai	llen Walsh	James Daniel Yarbrough
State of Texas	5			
County of Galves		SS:		
herein described assets were the absorbated exhibits, schedules and explan reporting entity as of the reporting per Statement Instructions and Accounting not related to accounting practices and	ilute property of the said re ations therein contained, a riod stated above, and of i Practices and Procedures I procedures, according to sponding electronic filling w requested by various regu	porting entity, free and clear from the commerced or referred to, is a full the income and deductions there is income and deductions the manual except to the extent the best of their information, know the NAIC, when required, the commerced in the NAIC, when required, the NAIC, when required the NAIC, when required the NAIC, when the NAIC, when required the NAIC, which was a supplication to the NAIC, when required the NAIC, which was a supplication to the NAIC, which was a supplication the NAIC, which was a supplication to the NA	om any liens or claims thereon, and true statement of all the as refrom for the period ended, an at: (1) state law may differ; or, (2) nowledge and belief, respectivel hat is an exact copy (except for the enclosed statement.	entity, and that on the reporting period stated above, all of the except as herein stated, and that this statement, together with sests and liabilities and of the condition and affairs of the said have been completed in accordance with the NAIC Annual 2) that state rules or regulations require differences in reporting y. Furthermore, the stope of this attestation by the discribed formatting differences due to electronic fling) of the encloser of the controller which we have the stope of the controller which we have the stope of the encloser of the encl
Subscribed and sworn to before me	this Apreil, 20	22	a. Is this an original filit b. If no, 1. State the amendr 2. Date filed 3. Number of pages	ment number

ALICEYBARRA

NOTARY PUBLIC STATE OF TEXAS MY COMM. EXP. 03/20/25 NOTARY ID 12512342-7

ASSETS

		Current Statement Date			
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	11,219,348,979		, ,	10, 114, 785, 962
	Stocks:				
	2.1 Preferred stocks	59,211,751		59,211,751	36,356,307
	2.2 Common stocks	46,429,164	18,435,949	27,993,215	25,615,242
3.	Mortgage loans on real estate:				
	3.1 First liens	4,750,219,429		4,750,219,429	4,803,681,236
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	56,512,173		56,512,173	53,779,313
	4.2 Properties held for the production of income (less				
	\$encumbrances)	295 , 124 , 458		295 , 124 , 458	302,544,283
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$154,808,722), cash equivalents				
	(\$243,890,744) and short-term				
	investments (\$109,548,627)	508.248.093		508,248,093	1.523.707.819
6.	Contract loans (including \$				322.833.799
	Derivatives	199,220,563		199,220,563	251,356,313
8.	Other invested assets	4,574,467,879			4,499,818,221
9.	Receivables for securities				64,979,965
	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				
	Subtotals, cash and invested assets (Lines 1 to 11)			22,013,805,846	21,999,458,460
	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	153,927,183		153,927,183	136, 139, 217
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	4,583,330	359,553	4,223,777	4,645,553
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	145,306,900		145,306,900	148,223,905
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,380,000		18,380,000	21,155,904
	16.2 Funds held by or deposited with reinsured companies	4,301,827		4,301,827	4,096,323
	16.3 Other amounts receivable under reinsurance contracts	1,886,062			2,326,606
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	12,213,040	12,213,040		
18.2	Net deferred tax asset	209,874,057	99,543,127	110,330,930	111,345,904
19.	Guaranty funds receivable or on deposit	1,552,945		1,552,945	1,543,395
20.	Electronic data processing equipment and software	26, 145, 176	20, 161,000	5,984,176	9,696,302
21.	Furniture and equipment, including health care delivery assets				
	(\$)	897,869	897,869		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	29,914,841		29,914,841	29,843,586
	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	255,373,739	212,693,102	42,680,637	39,502,788
26.	Total assets excluding Separate Accounts, Segregated Accounts and	00 047 070 404	004 704 057	00 500 005 404	00 507 077 040
	Protected Cell Accounts (Lines 12 to 25)	22,917,076,481	384,781,357	22,532,295,124	22,507,977,943
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1.237.905.859		1,237,905,859	1,320,703,393
28.	Total (Lines 26 and 27)	24,154,982,340	384,781,357	23,770,200,983	23,828,681,336
	DETAILS OF WRITE-INS	, , , , , , ,	, , , , , ,	., , , ,	-, , , , , , , , , , , , , , , , , , ,
1101.	DETAILS OF WATE-ING				
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
	Miscellaneous Receivables	26 240 402	1,353,995	24.895.408	25,426,295
				, , , ,	
	Credit Insurance Recoverable				12,348,295
	Taxes Other Than FIT				1,149,592
	Summary of remaining write-ins for Line 25 from overflow page			535,318	578,606
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	255,373,739	212,693,102	42,680,637	39,502,788

LIABILITIES, SURPLUS AND OTHER FUNDS

	, and the second	1 Current	2 December 31
1.	Aggregate reserve for life contracts \$16,404,549,895 less \$ included in Line 6.3	Statement Date	Prior Year
	(including \$ Modco Reserve)		16,339,600,987
	Aggregate reserve for accident and health contracts (including \$ Modco Reserve) Liability for deposit-type contracts (including \$ Modco Reserve)		
	Contract claims:		
	4.1 Life	184,827,817 13 922 762	192,806,660 14 206 820
5.	Policyholders' dividends/refunds to members \$		
6	and unpaid	171,555	164,318
0.	amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$	1,601,270	1,558,077
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		
7.	6.3 Coupons and similar benefits (including \$		
	Premiums and annuity considerations for life and accident and health contracts received in advance less		4 040 000
9.	\$	2,005,644	1,040,332
	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		
	ceded		
10	9.4 Interest Maintenance Reserve		1,163,866
	Commissions to agents due or accrued-life and annuity contracts \$	7,992,527	7,454,297
	Commissions and expense allowances payable on reinsurance assumed	1,715,225	1,773,206
12. 13.	General expenses due or accrued	44,999,855	62,054,477
	allowances recognized in reserves, net of reinsured allowances)	(3,453,910)	(2,814,123)
	Taxes, licenses and fees due or accrued, excluding federal income taxes Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16. 17.	Unearned investment income	96,910 79.842.962	103,472 68.627.769
18.	Amounts held for agents' account, including \$741,687 agents' credit balances	741,687	788,231
19. 20.	Remittances and items not allocated		
	Liability for benefits for employees and agents if not included above	6,474,600	5,808,845
22. 23.	Borrowed money \$ and interest thereon \$		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates 24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.09 Payable for securities		3,290,486
	24.10 Payable for securities lendingand interest thereon \$		
	Aggregate write-ins for liabilities	401,291,343	450,211,228
26. 27.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,508,650,905 1,237,905,859	18,518,465,053 1,320,703,393
28.	Total liabilities (Lines 26 and 27)	19,746,556,764	19,839,168,446
29. 30.	Common capital stock Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32. 33.	Surplus notes Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds		
	Unassigned funds (surplus) Less treasury stock, at cost:	3,991,942,513	3,957,811,184
]	36.1		
37.	36.2 shares preferred (value included in Line 30 \$	4,018,644,219	3,984,512,890
	Totals of Lines 29, 30 and 37	4,023,644,219	3,989,512,890
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS	23,770,200,983	23,828,681,336
	Restricted options collateral		256,149,250
2502. 2503.	Property and casualty reinsurance liabilities		163,995,901
	Summary of remaining write-ins for Line 25 from overflow page	8,065,511	8,611,411
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	401,291,343	450,211,228
3103.	Summary of ramaining write inc for Line 21 from averflow page		
3198. 3199.	Summary of remaining write-ins for Line 31 from overflow page		
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)		

SUMMARY OF OPERATIONS

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	421, 131,270	542,751,290	2,583,136,776
2. 3.	Considerations for supplementary contracts with life contingencies	200 784 770	1,382,713 175,886,023	3,532,699 1,740,043,515
3. 4.	Amortization of Interest Maintenance Reserve (IMR)	312 198	87 667	1.082.396
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			1,002,000
6.	Commissions and expense allowances on reinsurance ceded	5,846,597	5,658,011	22,792,377
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract			
	guarantees from Separate Accounts.		2,336,317	15,630,628
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income		33,527,740	143,004,204
	Totals (Lines 1 to 8.3)	682,338,846	761,639,761	4,509,222,595
10.	Death benefits	120,401,277	116,767,694	418,114,039
11.	Matured endowments (excluding guaranteed annual pure endowments)	526,263	654,338	2,383,431
12.	Annuity benefits	112,832,229	115,465,672	441,076,426
13.	Disability benefits and benefits under accident and health contracts		5,318,668	18,706,520
14. 15.	Coupons, guaranteed annual pure endowments and similar benefits			30,364 826,246,145
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds			19,542,534
18.	Payments on supplementary contracts with life contingencies	10 162	22,429	
19.	Increase in aggregate reserves for life and accident and health contracts		219,106,116	1,370,351,376
20.	Totals (Lines 10 to 19)		673,116,166	3,096,537,668
20.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct	,110,000		
	business only)	61,929,810	69,251,433	291,601,106
22.	Commissions and expense allowances on reinsurance assumed	4,679,264	4,269,500	16,293,729
23.	General insurance expenses and fraternal expenses	53,896,938	53,064,834	219,631,861
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11, 107, 134		38,062,319
25.	Increase in loading on deferred and uncollected premiums	2,808,400	2,295,018	4,615,753
26.	Net transfers to or (from) Separate Accounts net of reinsurance		(18,854,849)	(51, 150, 239)
27.	Aggregate write-ins for deductions	27,395,501	28,309,472	111,452,136
28.	Totals (Lines 20 to 27)	646,617,173	820,989,076	3,727,044,333
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	05 704 070	(50.040.045)	700 470 000
	Line 28)	35,721,673	(59,349,315)	782,178,262
30.	Dividends to policyholders and refunds to members	406,001	522,838	1,610,266
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	35 315 672	(59,872,153)	780,567,996
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,070,400	(9,736,680)	(11,822,631)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income	2,010,100	(0,700,000)	(11,022,001)
00.	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	33,245,272	(50, 135, 473)	792,390,627
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital		. , , ,	
	gains tax of \$5, 154,029 (excluding taxes of \$103,067			
	transferred to the IMR)	16,058,435	15,400,192	85,928,716
35.	Net income (Line 33 plus Line 34)	49,303,707	(34,735,281)	878,319,343
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,989,512,890	3,644,414,402	3,644,414,402
37.	Net income (Line 35)	49,303,707	(34,735,281)	878,319,343
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$(12,234,250)	14,259,766	132,832,505	(439,590,278)
39.	Change in net unrealized foreign exchange capital gain (loss)	•		
40.	Change in net deferred income tax	(3,279,249)	4,071,885	45,372,775
41.	Change in nonadmitted assets			
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve			
45.	Change in treasury stock			
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. 50.	Cumulative effect of changes in accounting principles	 		
50.	50.1 Paid in			
ĺ	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	L		
ĺ	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
ĺ	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus		1,724,267	84,602,933
	Net change in capital and surplus for the year (Lines 37 through 53)	34,131,329	48,530,927	345,098,488
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,023,644,219	3,692,945,329	3,989,512,890
	DETAILS OF WRITE-INS			
	Property and Casualty Reinsurance Income		28,689,445	126,279,022
	Miscellaneous Income	' '	1,659,753	8,096,153
	Retention Fees Collected		, ,	7,976,376
	Summary of remaining write-ins for Line 8.3 from overflow page		1,147,417	652,653
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,777,914	33,527,740	143,004,204
	Property and Casualty Reinsurance Expenses			111,399,216
	Fines and Penalties to Regulatory Authorities		155	52,920
	Summary of remaining write ine for Line 27 from everflow negre			
	Summary of remaining write-ins for Line 27 from overflow page	27.395.501	28 300 472	111 /52 136
	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	, , .	28,309,472	111,452,136
5301.	Change in pension plan unrecognized gains (losses)	1 161 011		15,631,519
	Prior year correction to post-retirement benefits			(7,953,000)
	Summary of remaining write-ins for Line 53 from overflow page			15,967,266
	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	3,594,730	1,724,267	84,602,933
JJJJ.	Totalo (Elitos oco i tillough ocoo pius ocoo)(Elite oc above)	0,007,100	1,127,201	٥٦,00€,000

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	424,779,203	543,336,011	2,573,644,492
2.	Net investment income	206,564,351	166,858,628	1,791,789,794
3.	Miscellaneous income	49,465,061	40,844,721	184,325,269
4.	Total (Lines 1 to 3)	680,808,615	751,039,360	4,549,759,555
5.	Benefit and loss related payments	432,161,612	428,713,700	1,702,074,072
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(9,336,140)	(18,334,315)	(50,462,944
7.	Commissions, expenses paid and aggregate write-ins for deductions	182,691,521	187 , 172 , 060	668,533,569
8.	Dividends paid to policyholders	355,571	308,517	1,390,855
9.	Federal and foreign income taxes paid (recovered) net of \$4,005,951 tax on capital			
	gains (losses)	13,195,591	(2,008,821)	13,754,343
10.	Total (Lines 5 through 9)	619,068,155	595,851,141	2,335,289,895
11.	Net cash from operations (Line 4 minus Line 10)	61,740,460	155, 188, 219	2,214,469,660
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	296,644,332	529,564,109	1,760,265,361
	12.2 Stocks	1,403,669		5,059,061
	12.3 Mortgage loans			
	12.4 Real estate		6,170,781	
	12.5 Other invested assets		, ,	230,911,464
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			(278
	12.7 Miscellaneous proceeds	69,295,715	48,007,774	144,716,154
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	, ,	, ,	3,025,270,776
13.	Cost of investments acquired (long-term only):			
10.	13.1 Bonds	1 407 651 999	621 769 035	2 607 012 306
		26,100,418		
	13.3 Mortgage loans			
	13.4 Real estate			25,512,888
	13.5 Other invested assets	50,584,641	84,187,762	656,097,301
		36,251,359	94, 107, 702	78,161,644
	13.6 Miscellaneous applications	1,771,852,461	845,654,990	· · · · · · · · · · · · · · · · · · ·
	13.7 Total investments acquired (Lines 13.1 to 13.6)			4,230,839,814
14.	Net increase (or decrease) in contract loans and premium notes	649,500	(7,395,001)	(4,099,812
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,060,065,961)	57, 133, 150	(1,201,469,226
	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		4,999,990	
	16.3 Borrowed funds			(250,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(12,542,660)	(20,732,826)	(52,889,752
	16.5 Dividends to stockholders	23,000,000	25,000,000	155,000,000
	16.6 Other cash provided (applied)	18,408,435	40,917,222	38,854,400
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(17,134,225)	184,386	(419,035,352
	DECONORMATION OF CASH CASH FOUNDATION AND COLORS OF COLORS			
40	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	(1.015.450.706)	212 505 755	EU3 UEE 000
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,015,459,726)	212,505,755	593,965,082
19.	Cash, cash equivalents and short-term investments:	1 500 707 040	000 740 707	000 740 703
			929,742,737	929,742,737
	19.2 End of period (Line 18 plus Line 19.1)	508,248,093	1,142,248,492	1,523,707,819
	upplemental disclosures of cash flow information for non-cash transactions: 01. Real Estate acquired in satisfaction of debt	T	Т	4 400 000
∠∪.00	UI. HEAT ESTATE ACQUITED III SALTSTACTION OF DEDT			4,400,000

Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001. Real Estate acquired in satisfaction of debt	 	4,400,000

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE O	UNIKACIS	2 1	
		1 Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
		10 Buto	10 2010	Docombol of
1.	Industrial life	10 460	14,528	43 211
1.	industrial ine		17,020	
2.	Ordinary life insurance	205 954 917	102 946 920	002 017 510
۷.	Ordinary life insurance	200,004,017	193,040,039	003,017,310
_	Ordinary individual annuities	202 100 104	226 720 750	1 715 116 741
3.	Ordinary Individual annuities	202, 100, 104		1,713,110,741
	O PRINCE (PRINCE IN INC.)	4 400 760	0.076.045	10 EEO 411
4.	Credit life (group and individual)	4,433,760	3,970,613	18,332,411
_		0 004 540	0.047.070	00 404 000
5.	Group life insurance	6,291,546	6,847,076	26,481,293
6.	Group annuities	14,366,300	13,8//,328	63,985,3/3
7.	A & H - group	1,900,300	1,475,495	7,846,233
8.	A & H - credit (group and individual)	3,695,095	3,263,575	14,960,573
9.	A & H - other	1,822,081	1,875,509	7,562,873
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	440,474,543	561,906,915	2,657,566,226
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	440,474,543	561,906,915	2,657,566,226
14.	Deposit-type contracts	9,246,404	10,567,870	38 , 144 , 977
	• •			
15.	Total (Lines 13 and 14)	449,720,947	572,474,785	2,695,711,203
	DETAILS OF WRITE-INS			
1001.				
1002.				
7002.				
1003.				
1000.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1030.	Canimary of ternaming write-ins for Line to norm overflow page			
1000	Totals // ipps 1001 through 1002 plus 1009\// ipp 40 share)			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	l l		

NOTE 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, and for determining its solvency under the Texas insurance law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual (SAP) has been adopted as a component of prescribed or permitted practices by the State of Texas. The State may adopt certain prescribed accounting practices that differ from those found in SAP.

		F/S	F/S				
	SSAP#	Page	Line #		2022		2021
NET INCOME (1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$	49,303,707	\$	878,319,343
(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	\$	49,303,707	\$	878,319,343
SURPLUS (5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	XXX	XXX	\$	4,023,644,219	\$	3,989,512,890
(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	\$	4,023,644,219	\$	3,989,512,890

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

No significant change.

C. Accounting Policy

- (1) No significant change.
- (2) Bonds not backed by other loans are generally stated at amortized cost using the scientific interest method, except for bonds with an NAIC designation of 6, which are recorded at the lower of cost or estimated fair value.
- (3) (5) No significant change.
- (6) Loan-backed securities are stated at amortized cost using the retrospective method including anticipated prepayments at the date of purchase, except for those with a NAIC designation 6, which are stated at lower of amortized cost or fair value. Interest on bonds is not accrued when the collection of interest is uncertain.
- (7) (13) No significant change

D. Going Concern

Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of March 31, 2022.

NOTE 2 Accounting Changes and Corrections of Errors

A. Accounting Changes

No significant change

B. Correction of Errors

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

During 2021 financial statement preparation, the Company discovered an error in the compiling and reporting of life reserves, which resulted in an understatement of life reserves of \$8,027,457 at December 31, 2020. A correcting entry was recorded in the fourth quarter of 2021 to decrease surplus by the \$8,027,457, increase liabilities by \$7,696,958 and decrease assets by \$330,499, which is reflected as an aggregate write-in for "prior year correction to life reserves" (included in Summary of Operations, Line 53), "Aggregate reserves for life contracts" (Liabilities, Line 1) and "Deferred premiums and agents' balances and installments booked but deferred and not yet due" (Assets, Line 15.2).

During 2021 financial statement preparation, the Company discovered an error in the compiling and reporting of an accumulated postretirement benefit obligation, which resulted in an understatement of "general expenses due or accrued" of \$7,953,000 at December 31, 2020. A correcting entry was recorded in the third quarter of 2021 to decrease surplus and increase liabilities by the \$7,953,000, which is reflected as an aggregate write-in for "prior year correction to postretirement benefits" (included in Summary of Operations, Line 53) and "General expenses due or accrued" (Liabilities, Line 12).

NOTE 3 Business Combinations and Goodwill

No significant change.

NOTE 4 Discontinued Operations

No significant change

NOTE 5 Investments

Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

Debt Restructuring

No significant change.

Reverse Mortgages

The Company had no investments in reverse mortgages.

- 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 March 31, 2022, the Company did not have any securities within the scope of SSAP 43R Loan-backed and Structured Securities, with a recognized otherthan-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized
 - At March 31, 2022, the Company did not hold any loan-backed securities with a recognized credit-related other-than-temporary impairment.
 - Unrealized loss fair value information:
 - a) The aggregate amount of unrealized losses:

1. Less than 12 Months \$ (17,175,861) 2. 12 Months or Longer (2,359,939) b) The aggregate related fair value of securities with unrealized losses: 254,429,704 1. Less than 12 Months 2. 12 Months or Longer

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 March 31, 2022, 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.

22,911,942

Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no repurchase agreements or securities lending transactions.

Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no secured borrowing repurchase agreements.

Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no reverse repurchase agreements.

Repurchase Agreements Transactions Accounted for as a Sale

The Company had no repurchase agreements.

Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements.

- Real Estate
 - (1) No significant change.
 - (2) Real Estate Sold

The Company sold an office building property in Texas consisting of two buildings for \$5,750,000 during the first quarter of 2022. The property was acquired in 2021 in a foreclosure and the Company made use of the opportunity to sell. The final sales proceeds resulted in a gain of \$1,061,359, which was included in the Statement of Operations at line 34, "Net realized capital gains (losses)".

- (3) (5) No significant change.
- Low Income Housing tax Credits (LIHTC)

No significant change.

Restricted Assets

No significant change.

Working Capital Finance Investments

The Company had no working capital investments.

Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting assets and liabilities.

5GI Securities

The Company does not have any 5GI securities.

P. Short Sales

The Company does not have any Short Sales.

Q. Prepayment Penalty and Acceleration Fees

No significant change.

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

The Company does not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTE 7 Investment Income

No significant change.

NOTE 8 Derivative Instruments

- A. Derivatives under SSAP No. 86—Derivatives
 - (1) (7) No significant change.
 - (8) The Company had no derivative premium payments due or undiscounted future premium commitments.
- B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees

The Company had no derivative hedging variable annuity guarantees.

NOTE 9 Income Taxes

No significant change.

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

A.-F. No significant change.

G. American National Group Inc., a Delaware corporation, ("ANAT") owns all outstanding shares of the Company.

On August 6, 2021, ANAT entered into an Agreement and Plan of Merger (the "Merger Agreement") with Brookfield Asset Management Reinsurance Partners Ltd. ("Brookfield Reinsurance"), an exempted ANAT limited by shares existing under the laws of Bermuda, and Freestone Merger Sub Inc., a Delaware corporation and an indirect wholly-owned subsidiary of Brookfield Reinsurance ("Merger Sub"). Upon completion of the transactions contemplated by the Merger Agreement, ANAT will become an indirect wholly owned subsidiary of Brookfield Reinsurance in consideration for the payment of \$190.00 per share in cash, for total merger consideration of \$5.1 billion.

H.-O. No significant change.

NOTE 11 Debt

- A. The Company had outstanding letters of credit in the amount of \$3.5 million as of March 31, 2022 and December 31, 2021.
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company has access to the Federal Home Loan Bank of Dallas (FHLB) financial services including advances that provide an attractive funding source for short-term borrowing and for access to other funding agreements.

As of March 31, 2022, certain municipal bonds and collateralized mortgage obligations with a fair value of approximately \$24.3 million and commercial mortgage loans of approximately \$1.4 billion were on deposit with the FHLB as collateral for borrowing. As of March 31, 2022, the collateral provided borrowing capacity of approximately \$826.6 million. The deposited securities and commercial mortgage loans are included in the Company's statutory statement of admitted asset page within bonds and mortgage loans on real estate, net of allowance, respectively.

- (2) FHLB Capital Stock
 - a. Aggregate Totals

	1		2		3	
	Total 2+3		General Account		Separate Accounts	
1. Current Year						
(a) Membership Stock - Class A	\$	-	\$ -			
(b) Membership Stock - Class B	\$	7,000,000	\$ 7,000,000			
(c) Activity Stock	\$	-	\$ -			
(d) Excess Stock	\$	1,776,100	\$ 1,776,100			
(e) Aggregate Total (a+b+c+d)	\$	8,776,100	\$ 8,776,100	\$	-	
(f) Actual or estimated Borrowing Capacity as Determined by the						
Insurer	\$	826,620,463	XXX		XXX	
2. Prior Year-end						
(a) Membership Stock - Class A	\$	-	\$ -			
(b) Membership Stock - Class B	\$	7,000,000	\$ 7,000,000			
(c) Activity Stock	\$	_	\$ -			
(d) Excess Stock	\$	1,774,200	\$ 1,774,200			
(e) Aggregate Total (a+b+c+d)	\$	8,774,200	\$ 8,774,200	\$	-	
(f) Actual or estimated Borrowing Capacity as Determined by the						
Insurer	\$	902,700,400	XXX		XXX	

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

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

				Eligible for Redemption			
	1	2	3	4 6 Months to	5	6	
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	Less Than 1 Year	1 to Less Than 3 Years	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	1 2 Fair Value Carrying Value		3 ate Total owing
Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) Current Year General Account Total Collateral Pledged Current Year Separate Accounts Total Collateral Pledged	\$ 1,424,386,600 \$ 1,424,386,600	\$ 1,443,818,747 \$ 1,443,818,747	\$	-
Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 1,489,426,911	\$ 1,474,955,446	\$	-
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4				

b. Maximum Amount Pledged During Reporting Period

	1	2	Amount Borrowed at Time of Maximum	
	Fair Value	Carrying Value	Colla	iteral
Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 1,424,386,600	\$ 1,443,818,747	\$	-
Current Year General Account Maximum Collateral Pledged	\$ 1,424,386,600	\$ 1,443,818,747		
3. Current Year Separate Accounts Maximum Collateral Pledged				
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 1,555,160,648	\$ 1,506,907,240	\$	-

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

- (4) Borrowing from FHLB
 - a. Amount as of Reporting Date

		1		2 neral	Ser	3 parate	Α	4 Funding greements Reserves
	Tota	I 2+3	Acc	ount	Acc	counts	E	stablished
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	2		3
			General		Separate
	Tota	al 2+3	Account		Accounts
1. Debt	\$	-			
2. Funding Agreements	\$	-			
3. Other	\$	-			
4. Aggregate Total (1+2+3)	\$	-	\$	- \$	-

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

c. FHLB - Prepayment Obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

1. DebtNo2. Funding AgreementsNo3. OtherNo

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

A. Defined Benefit Plan

(1) - (3) No significant change.

		sion efits		Postre Ber	tireme nefits	ent	Sp	ecial or C Per S	ractual B P No. 11	
	 2022		2021	2022		2021		2022	2	021
(4) Components of net periodic benefit cost										
a. Service cost	\$ 125,309	\$	501,237	\$ 59,046	\$	283,700				
b. Interest cost	\$ 2,579,867	\$	9,689,509	\$ 29,251	\$	111,204				
c. Expected return on plan assets	\$ (6,935,347)	\$	(24,414,116)							
d. Transition asset or obligation										
e. Gains and losses	\$ (264,094)	\$	2,356,698	\$ 764,434	\$	6,349,251				
f. Prior service cost or credit										
g. Gain or loss recognized due to a settlement or curtailment		\$	1,967,328							
h. Total net periodic benefit cost	\$ (4,494,265)	\$	(9,899,344)	\$ 852,731	\$	6,744,155	\$	-	\$	-

^{(5) - (18)} No significant change.

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

No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

A.-E. No significant change.

F. All Other Contingencies

ANAT has agreed to certain covenants in the Merger Agreement restricting the conduct of its business between the date of the Merger Agreement and the earlier of the Effective Time and the termination of the Merger Agreement. The general effect of these covenants is that, during such interim period, ANAT will be limited in its ability to pursue strategic and operational matters outside the ordinary course of business. ANAT has agreed that it and its subsidiaries will conduct their business in the ordinary course consistent with past practice in all material respects and use reasonable best efforts to preserve their business organizations, goodwill and assets, keep available the services of their current key officers and employees, and preserve their present relationships with governmental entities and other key third parties, including customers, reinsurers, distributors, suppliers and other persons with whom ANAT and its subsidiaries have business relationships.

In addition, ANAT has agreed to specific restrictions relating to the conduct of its business between the date of the Merger Agreement and the earlier of the Effective Time and the termination of the Merger Agreement, including, but not limited to, not to take (or permit any of its subsidiaries to take) the following actions (subject, in each case, to exceptions specified below and in the Merger Agreement or previously disclosed in writing to Brookfield Reinsurance as provided in the Merger Agreement or as consented to in writing in advance by Brookfield Reinsurance (which consent shall not be unreasonably withheld, delayed or conditioned)) or as required by law:

- subject to certain limited exceptions, offer, issue, sell, transfer, pledge, dispose of or encumber any shares of, or securities convertible into or exchangeable for, or options, warrants, calls, commitments or rights of any kind to acquire, any shares of capital stock or other voting or equity interests of any class or series of ANAT or its subsidiaries:
- amend or propose to amend ANAT's or its subsidiaries' certificate of incorporation, bylaws or other comparable organizational documents, in each case, whether by merger, consolidation or otherwise;
- authorize, recommend, propose, enter into or adopt a plan or agreement of complete or partial liquidation, dissolution, merger, consolidation, restructuring, recapitalization or other reorganization of ANAT or any of its subsidiaries;
- subject to certain limited exceptions (including permitting ANAT to execute investment portfolio transactions in the ordinary course of business consistent with past practice and in accordance with its existing investment plan and investment guidelines), acquire or agree to acquire any business or any corporation, partnership, association or other business organization or division thereof;
- make or authorize capital expenditures that are, on an individual basis, in excess of 110% of ANAT's capital expenditure budget or in excess of 105% of the aggregate capital expenditure budget, except for (i) planned capital expenditures disclosed to Brookfield Reinsurance at signing of the Merger Agreement and (ii) reasonable emergency capital expenditures (after consultation with Brookfield Reinsurance) necessary to maintain its ability to operate its businesses in the ordinary course or for the safety of individuals, assets or the environment;
- subject to certain limited exceptions, sell, lease, license, transfer, pledge, subject to any encumbrance or otherwise dispose of any of its or their assets or properties:
- incur, guarantee or assume any indebtedness, subject to certain limited exceptions, including investment portfolio transactions in the ordinary course of business consistent with past practice and other incurrences of indebtedness not to exceed \$10,000,000 in the aggregate;
- enter into any material contract or reinsurance contract other than in the ordinary course of business consistent with past practice; and
- terminate, amend, modify, assign or waive any material right under any material contract or reinsurance contract except in the ordinary course of business consistent with past practice.

NOTE 15 Leases

A. Lessee Operating Lease

No significant change.

B. Lessor Leases

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

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

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

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

The Company had no sales, transfers or servicing of financial assets and extinguishment of liabilities during the reporting period.

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

No significant change

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

No significant change.

NOTE 20 Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) Fair Value Assets

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	ı	Net Asset Value (NAV)	Total
a. Assets at fair value						
Common Stock- Unaffiliated and Mutual Fund	\$ 6,368,690		\$ 10,498,889	\$	11,125,636	\$ 27,993,215
Preferred Stock			\$ 3,432,751			\$ 3,432,751
Options			\$ 199,220,563			\$ 199,220,563
Separate Account Asset	\$ 364,726,350	\$ 833,157,065				\$ 1,197,883,415
Total assets at fair value/NAV	\$ 371,095,040	\$ 833,157,065	\$ 213,152,203	\$	11,125,636	\$ 1,428,529,944

Description for each class				Net Asset Value	
of asset or liability	(Level 1)	(Level 2)	(Level 3)	(NAV)	Total
b. Liabilities at fair value					
Separate Account Liability	\$ 364,726,350	\$ 833,157,065			\$ 1,197,883,415
Total liabilities at fair value/NAV	\$ 364,726,350	\$ 833,157,065	\$ -	\$ -	\$ 1,197,883,415

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance for Current Quarter End
a. Assets										
Common Stock Unaffiliated	\$ 10,353,655			\$ 47,844	\$ -	\$ 97,390		\$ -		\$ 10,498,889
Preferred Stock	\$ 3,082,307			\$ 250,124		\$ 100,320				\$ 3,432,751
Options	\$ 251,356,313	\$ -	\$ -	\$ 20,060,363	\$ (54,266,113)	\$21,784,969			\$ (39,714,969)	\$ 199,220,563
Total Assets	\$ 264,792,275	\$ -	\$ -	\$ 20,358,331	\$ (54,266,113)	\$21,982,679	\$ -	\$ -	\$ (39,714,969)	\$ 213,152,203

- (3) Transfers between levels, if any, are recognized at the end of the reporting period.
- (4) As of March 31, 2022, the fair value of the Company's investments in Level 3 totaled \$213,152,203. The market values held as equity and fixed income securities are obtained from various pricing services. There has been no change in the valuation techniques and related inputs.
- (5) The fair value information for derivative assets are included in the above tables.
- B. Not applicable.
- C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 10,876,925,909	\$ 11,219,348,979	\$ 8,918,326	\$ 10,604,892,670	\$ 263,114,913	\$ -	
Common Stock- Unaffiliated and Mutual Fund	\$ 27,993,215	\$ 27,993,215	\$ 6,368,690	\$ -	\$ 10,498,889	\$ 11,125,636	
Preferred Stock	\$ 59,135,751	\$ 59,211,751	\$ 25,817,000	\$ -	\$ 33,318,751	\$ -	
Private Leases/BA Assets	\$ 5,214,135	\$ 5,214,135	\$ -	\$ -	\$ 5,214,135	\$ -	
Options	\$ 199,220,563	\$ 199,220,563	\$ -	\$ -	\$ 199,220,563	\$ -	
Mortgage Loans	\$ 4,687,836,594	\$ 4,750,219,429			\$ 4,687,836,594		
Joint Venture Interests - Real Estate	\$ 12,706,450	\$ 12,706,450			\$ 12,706,450		
BA Loans	\$ 3,220,640	\$ 3,196,800			\$ 3,220,640		
Policy Loans	\$ 323,459,306	\$ 323,459,306			\$ 323,459,306		
Short-term Investments	\$ 109,548,627	\$ 109,548,627		\$ 109,548,627			
Notes receivable - affiliated	\$ 404,949,000	\$ 400,000,000			\$ 404,949,000		
Separate Account asset	\$ 1,197,883,415	\$ 1,237,905,859	\$ 364,726,350	\$ 833,157,065		·	
Investment Contracts	\$ 158,940,792				\$ 158,940,792	·	·
Separate Account liability	\$ 1,197,883,415		\$ 364,726,350	\$ 833,157,065			

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

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

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

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

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

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

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

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

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

The estimates of fair value for most fixed maturity investments, including municipal bonds, provided by the pricing service are disclosed as Level 2 measurements as the estimates are based on observable market information rather than market quotes.

The Company can hold a small amount of private placement debt and fixed maturity securities that have characteristics that make them unsuitable for matrix pricing. For these securities, a quote from a broker (typically a market maker) is obtained. Due to the disclaimers on the quotes that indicate that the price is indicative only, the Company includes these fair value estimates in Level 3.

For publicly-traded equity securities, prices are received from a nationally recognized pricing service that is based on observable market transactions, and these securities are classified as Level 1 measurements. For certain preferred stock, current market quotes in active markets are unavailable. In these instances, an estimated fair value is received from the pricing service. The service utilizes similar methodologies to price preferred stocks as it does for the fixed maturity securities. If applicable, these estimates would be disclosed in Level 2 measurements. The Company tests the accuracy of the information provided by reference to other services annually. The majority of the Company's common stock is related to the FHLB stock as described in Note 14 - Contingencies. Since there isn't an observable market for the FHLB, these securities are held at cost and disclosed in Level 3.

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

The fair value of mortgage loans is estimated using discounted cash flow analyses on a loan by loan basis by applying a discount rate to expected cash flows from future installment and balloon payments. The discount rate takes into account general market trends and specific credit risk trends for the individual loan. Factors used to arrive at the discount rate include inputs from spreads based on U.S. Treasury notes and the loan's credit quality, region, property type, lien priority, payment type and current status. Mortgage loans are classified as Level 3 investments.

Notes receivable are carried at the outstanding principal balance plus accrued interest. Fair value is estimated by the Company based on the borrowing rates currently available to the Company for bank loans with similar terms and maturities and are classified as level 3 investments.

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

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

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

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

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

Not Practicable to Estimate Fair Value

As of March 31, 2022, there were no financial instruments for which it is not practicable for the Company to estimate fair value.

E. Investments measured using Net Asset Value

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

NOTE 21 Other Items

A. Unusual or Infrequent Items

On March 11, 2020, the World Health Organization formally declared the outbreak of the novel coronavirus COVID-19 to be a pandemic. Below is a summary of significant subsequent developments in our COVID-19 response:

We continue to take steps to protect employees with the goals of maintaining their health and sustaining an adequate workforce, including employees working from home and offering flexibility for employees negotiating scheduling conflicts due to the impacts of COVID-19, such as caring for family, alternative arrangements and shutdowns for business and schools, self-isolation or personal illness, including granting additional paid time off for vaccinations and to address these hardships. Additionally, we closely monitor and align with federal, state, and local health mandates for the protection of our onsite workers (masking, social distancing, etc.).

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

We have recently updated return-to-office plans for our locations. Beginning in early April 2022, we began to gradually introduce more employees to our office locations. While some employees have positions requiring them to work onsite, others can work hybrid schedule, with their management team's approval.

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

In April 2020, the Company borrowed \$500.0 million from the Federal Home Loan Bank of Dallas' COVID-19 Relief Advance Program. As of March 31, 2022, there are no advances outstanding; the final advance was repaid on its maturity date of April 28, 2021. The Company does not have outstanding loans from FHLB as of March 31, 2022

As a result of the economic impact associated with COVID-19, the Company modified 80 loans with a total balance of \$1.5 billion during the second and third quarters of 2020. These modifications were in the form of forbearance of principal and interest payments for up to six months, extensions of maturity dates, and/or provisions for interest only payments. The modifications were primarily related to our loans to hotels, retail and parking operations. Due to the ongoing economic stress brought on by the pandemic, additional modifications for 28 of these loans and 2 new loans with a total balance of \$699.1 million were made during 2021. However, gradual easing of pandemic restrictions has generated a more favorable economic environment and no additional modifications were made during first quarter 2022. The additional modifications from prior years extended the forbearance of principal and interest payments and interest only provisions with a requirement for the payment of at least 20% of the total interest due during the extended modification period. The modified loans had an aggregate deferred interest of \$5.2 million as of March 31, 2022. There are no commitments to lend additional funds to debtors whose loans have been modified in a troubled debt restructuring during the periods presented.

Additionally, as a result of the impacts of COVID-19, state insurance departments across the country issued regulations that required us not to cancel policies for non-payment for varying amounts of time but generally for at least 90-day periods which began in March and early April 2020. As of December 31, 2021, the cancellation and grace periods have been lifted in all states.

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

B.- I. No significant change.

NOTE 22 Events Subsequent

No significant change.

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

- A. Reserves as of January 1, 2022 were \$22.8 million. As of March 31, 2022, \$4.5 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$18.7 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been \$0.4 million of unfavorable prior-year development from December 31, 2021 to March 31, 2022. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses as of March 31, 2022.

NOTE 26 Intercompany Pooling Arrangements

The Company had no intercompany pooling arrangements.

NOTE 27 Structured Settlements

No significant change.

NOTE 28 Health Care Receivables

A. Pharmaceutical Rebate Receivables

No significant change.

B. Risk-Sharing Receivables

The Company had no risk sharing receivables.

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant change.

NOTE 35 Separate Accounts

No significant change.

NOTE 36 Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring Domicile, as required by the Model Act?					Yes [] No [X]
1.2	If yes, has the report been filed with the domiciliary state?						1 No []
2.1	Has any change been made during the year of this statement in the c reporting entity?	charter, by-laws, a	rticles of incorporation,	or deed of settlem	ent of the	•] No [X]
2.2	If yes, date of change:						
3.1	Is the reporting entity a member of an Insurance Holding Company Sis an insurer?						(] No []
3.2	Have there been any substantial changes in the organizational chart s	since the prior qu	arter end?			Yes [] No [X]
3.3	If the response to 3.2 is yes, provide a brief description of those change	ges.					
3.4	Is the reporting entity publicly traded or a member of a publicly traded	I group?				Yes [X	(] No []
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code	e issued by the S	EC for the entity/group.			1	801075
4.1	Has the reporting entity been a party to a merger or consolidation dur	ring the period co	vered by this statement	?		Yes [] No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	e of domicile (use	two letter state abbrev	iation) for any entit	y that has		
	1 Name of Entity		2 NAIC Company Code	3 State of Domici	0		
	Name of Enuty		NAIC Company Code	State of Domici	е		
5.	If the reporting entity is subject to a management agreement, includin in-fact, or similar agreement, have there been any significant changes If yes, attach an explanation.	ng third-party adm s regarding the te	inistrator(s), managing rms of the agreement o	general agent(s), a or principals involve	attorney- ed? Yes	s [] No f	[X] N/A []
6.1	State as of what date the latest financial examination of the reporting	entity was made	or is being made			12,	/31/2020
6.2	State the as of date that the latest financial examination report became date should be the date of the examined balance sheet and not the date of the examined balance sheet and the exa						/31/2015
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	examination rep	ort and not the date of t	he examination (ba	lance sheet		/02/2017
6.4 6.5	By what department or departments? TEXAS DEPARTMENT OF INSURANCE Have all financial statement adjustments within the latest financial existatement filed with Departments?	amination report	been accounted for in a	subsequent financ	sial Yes	s [] No ¦	[] N/A [X]
6.6	Have all of the recommendations within the latest financial examination	on report been co	mplied with?		Yes	s [] No	[] N/A [X]
7.1	Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?] 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 Rese	erve Board?			Yes [] No [X]
8.2	If response to 8.1 is yes, please identify the name of the bank holding	g 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 locatio regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission	e Office of the Co	mptroller of the Curren	cy (OCC), the Fede	ral Deposit	al	
	1 Affiliate Name	1.0	2 ocation (City, State)	3 FRB		5 6 DIC SEC	7

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

GENERAL INTERROGATORIES

9.1	similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?		Yes [X] No []
	relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting	ag ontity:	
	(c) Compliance with applicable governmental laws, rules and regulations;	ig entity,	
	(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:	<u>'</u>	\$29,914,841
	INVESTMENT		
11.1	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or other use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto:		
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:		\$37,123,696
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	2 Current Quarter
		Book/Adjusted	Book/Adjusted
	Bonds\$	Carrying Value	Carrying Value
14.21	Bonds \$		\$
	Preferred Stock \$		\$
	Common Stock		\$18,435,949
	Short-Term Investments		\$
	Mortgage Loans on Real Estate		\$832,301,900
	All Other\$		\$3,639,844,185
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		\$4,490,582,034
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?		
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	Yes	[X] No [] N/A []
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, Pa	arts 1 and 2	\$
	16.3 Total payable for securities lending reported on the liability page.		

GENERAL INTERROGATORIES

	1 Name of Cust	requirements of the NAIC Finan- odian(s)			2 Custodian Addr			
Moody National Bank			2302 Post Off	fice St., Gal	veston, TX 7755	0		
For all agreements the ocation and a complete		ith the requirements of the NAIC	I C Financial Condi	ition Examine	ers Handbook, pi	rovide the name,		
1		2			3			
Name	(s)	Location(s)		(Complete Expla	nation(s)		
lave there been any f yes, give full inform		name changes, in the custodiar to:	n(s) identified in 1	17.1 during th	ne current quarte	er?	Yes	[] No
1 Old Cus	odian	2 New Custodian	Date o	3 of Change		4 Reason		
nake investment dec	isions on behalf of access to the invest	vestment advisors, investment rethe reporting entity. For assets to the recounts"; "handle secu	that are managed urities"]					
	1 Name of Firm	or Individual	2 Affiliati	tion				
Anne Lemire								
		d in the table for Question 17.5, more than 10% of the reporting					Yes	[] No
		d with the reporting entity (i.e. de	scianatod with a "	!! !!!\ liatad in tl				
เบเลเ สออบเอ	ındar manadaman						Yes	[] No
	under managemen	t aggregate to more than 50% o					Yes	[] No
For those firms or incable below.	· ·		of the reporting en	ntity's invested	d assets?			[] No
	· ·	t aggregate to more than 50% o	of the reporting en	ntity's invested	d assets?			5 Investme
able below. 1 Central Registration Depository Number	ividuals listed in th	t aggregate to more than 50% or e table for 17.5 with an affiliation 2 Name of Firm or Individual	of the reporting en	ntity's invested iliated) or "U" Legal Entity	d assets?(unaffiliated), pr	ovide the information for 4 Registered With	the	5 Investme Manageme Agreeme (IMA) File
able below. 1 Central Registration Depository Number Have all the filing reg	ividuals listed in th	t aggregate to more than 50% or e table for 17.5 with an affiliation	of the reporting en	ntity's invested	d assets?	ovide the information for 4 Registered With	the	5 Investme Manageme Agreeme (IMA) File
able below. 1 Central Registration Depository Number	ividuals listed in th	t aggregate to more than 50% or e table for 17.5 with an affiliation 2 Name of Firm or Individual	of the reporting en	ntity's invested	d assets?	ovide the information for 4 Registered With	the	5 Investme Manageme Agreeme (IMA) File
Central Registration Depository Number Have all the filing req f no, list exceptions: By self-designating 5 a. Documentatio security is not b. Issuer or oblig c. The insurer ha	ividuals listed in the	t aggregate to more than 50% or e table for 17.5 with an affiliation 2 Name of Firm or Individual	of the reporting en a code of "A" (affile a	Legal Entity Legal Entity estment Analy for each self- exist or an NA	d assets?	Registered With followed?security: ating for an FE or PL	Yes	5 Investme Manageme Agreeme (IMA) File
able below. 1 Central Registration Depository Number Have all the filing req f no, list exceptions: By self-designating 5 a. Documentatio security is not b. Issuer or oblig c. The insurer ha Has the reporting ent By self-designating F a. The security was	ividuals listed in the	t aggregate to more than 50% or e table for 17.5 with an affiliation 2 Name of Firm or Individual proposes and Procedures Manual proporting entity is certifying the folinit a full credit analysis of the secontracted interest and principal ation of ultimate payment of all costs of securities? reporting entity is certifying the folionity and proposed in the secontracted interest and principal ation of ultimate payment of all costs of securities? reporting entity is certifying the folionity and proposed in the secontracted interest and principal ation of ultimate payment of all costs of securities?	of the reporting en a code of "A" (affile a	Legal Entity Legal Entity estment Analy for each self- exist or an NA st and principa	d assets?	ovide the information for 4 Registered With followed?	Yes	5 Investme Manageme Agreeme (IMA) File
able below. 1 Central Registration Depository Number Have all the filing reg f no, list exceptions: By self-designating 5 a. Documentatio security is not b. Issuer or oblig c. The insurer has the reporting ent By self-designating F a. The security w. b. The reporting e c. The NAIC Desi on a current pr d. The reporting e	ividuals listed in the	Name of Firm or Individual Proporting entity is certifying the foliation of ultimate payment of all comparate of the January 1, 2018. Ital commensurate with the NAIG of from the credit rating assigned by the insurer and available fed to share this credit rating of the lattor of the credit rating assigned by the insurer and available fed to share this credit rating of the	Illowing elements courtracted interest following element To Designation rept by an NAIC CRI for examination by the PL security with the PL security with the PL security with the property of	Legal Entity Legal Entity Estment Analy for each self- exist or an NA st and principa ts of each self- ported for the P in its legal of by state insura	d assets?	Registered With followed? security: ating for an FE or PL GI security:	Yes	5 Investment Manageme Agreeme (IMA) File [X] No
able below. 1 Central Registration Depository Number Have all the filing req f no, list exceptions: By self-designating 5 a. Documentatio security is not b. Issuer or oblig c. The insurer ha Has the reporting ent By self-designating F a. The security w b. The reporting e c. The NAIC Desi on a current pr d. The reporting ent By assigning FE to a	ividuals listed in the	t aggregate to more than 50% or e table for 17.5 with an affiliation 2 Name of Firm or Individual apporting entity is certifying the fol mit a full credit analysis of the secontracted interest and principal ation of ultimate payment of all costs of securities?	If the reporting en a code of "A" (affile a	Legal Entity Legal Entity estment Analy for each self- exist or an NA st and principa ts of each self- ported for the P in its legal of the SVO.	d assets?	ovide the information for 4 Registered With followed? security: ating for an FE or PL GI security:	Yes	5 Investme Manageme Agreeme (IMA) File
able below. 1 Central Registration Depository Number Have all the filing req f no, list exceptions: By self-designating 5 a. Documentation security is not b. Issuer or oblig c. The insurer ha Has the reporting ent By self-designating F a. The security wa b. The reporting ent C. The NAIC Desion a current pr d. The reporting ent By assigning FE to a TE fund: a. The shares we b. The reporting ent January 1, 201	ividuals listed in the	Name of Firm or Individual Paper Individual Pa	of the reporting en a code of "A" (affile a	Legal Entity Legal Entity estment Analy for each self- exist or an NA st and principa ts of each self ported for the P in its legal of y state insura th the SVO.	d assets?	ovide the information for 4 Registered With followed? security: ating for an FE or PL GI security: RSRO which is shown of each self-designated	Yes	5 Investment Manageme Agreeme (IMA) File [X] No
able below. 1 Central Registration Depository Number Have all the filing req f no, list exceptions: By self-designating 5 a. Documentation security is not b. Issuer or oblig c. The insurer ha Has the reporting ent By self-designating F a. The security wa b. The reporting ent C. The NAIC Design a current pr d. The reporting ent By assigning FE to a FE fund: a. The shares we b. The reporting ent January 1, 201 d. The fund only c e. The current reg in its legal capa	ividuals listed in the	Name of Firm or Individual Proporting entity is certifying the foliation of ultimate payment of all contracted interest and principal ation of ultimate payment of all contracted interest and principal ation of ultimate payment of all contracted interest and principal ation of ultimate payment of all contracted interest and principal ation of ultimate payment of all contracted interest and principal ation of ultimate payment of all contracted interest and principal ation of ultimate payment of all contracted interest and principal ation of ultimate payment of all commensurate with the NAIG of from the credit rating assigned and by the insurer and available for the credit rating of the PLGI securities? PLGI securities? Pregistered private fund, the report to January 1, 2019. Italiated to January 1, 2019.	Illowing elements ecurity does not extend interest of the NAIC Investigation repairs and the PL security with the property of the PL security with the property of the PL security with the PL security with the property of the	Legal Entity Legal Entity estment Analy for each self- exist or an NA st and principa ts of each self ported for the P in its legal o by state insura th the SVO. tifying the follo ported for the JAIC CRP in i	d assets?	ovide the information for 4 Registered With followed? security: ating for an FE or PL GI security: RSRO which is shown of each self-designated	Yes	5 Investment Manageme Agreeme (IMA) File [X] No

GENERAL INTERROGATORIES

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

Life and	d Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:		1 Amount
	1.1 Long-Term Mortgages In Good Standing		, anodin
	1.11 Farm Mortgages	\$	
	1.12 Residential Mortgages	.\$	
	1.13 Commercial Mortgages	\$	4,610,117,776
	1.14 Total Mortgages in Good Standing	\$	4,610,117,776
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$	140,101,653
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	\$	
	1.32 Residential Mortgages	\$	
	1.33 Commercial Mortgages	\$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$	
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	\$	
	1.42 Residential Mortgages	\$	
	1.43 Commercial Mortgages	\$	
	1.44 Total Mortgages in Process of Foreclosure	\$	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)		
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		
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate		
2.	Operating Percentages:		
	2.1 A&H loss percent		56.300 %
	2.2 A&H cost containment percent		
	2.3 A&H expense percent excluding cost containment expenses		
3.1	Do you act as a custodian for health savings accounts?		
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?		
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		160 [X] 110 []
4.1	domicile of the reporting entity?		Yes [] No []
Fratern 5.1	al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes	[] No [] N/A []
5.2	If no, explain:		
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?		Yes [] No []
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?		

Date Gatetariang Front / internet	Date	Outstanding Lien Amount
	Duto	Outotalianing Elon / Wildert

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

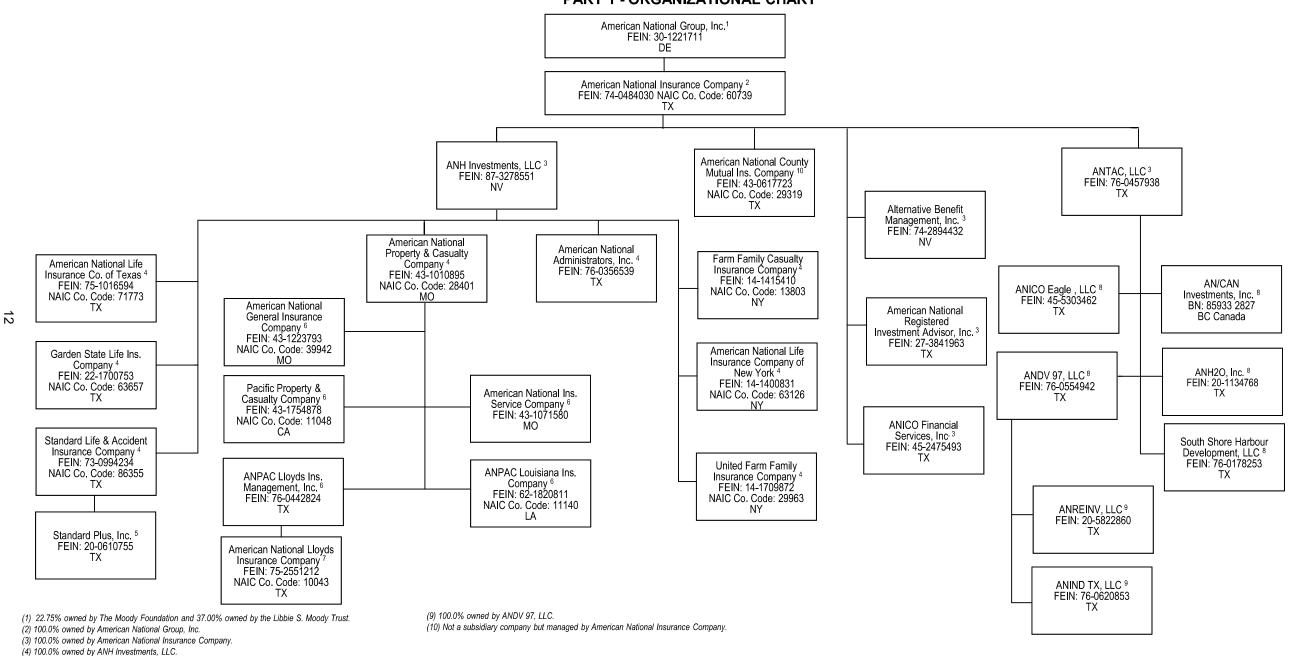
	Showing All New Reinsurance Treaties - Current Year to Date 1 2 3 4 5 6 7 8 9								
1	2	3	4				8	9 Certified	10 Effective Date of
NAIC Company Code	ID Number 36-4233459	Effective Date	Name of Reinsurer	Domiciliary	Type of Reinsurance Ceded	Type of Business Ceded SLEL	Type of Reinsurer	Reinsurer Rating (1 through 6)	Certified
oooo	Number 20 4000450	04/01/0001	Name of Remsurer Zurich American Insurance Company	Jurisdiction	Ceded	Ceded	Authorized	(1 through 6)	Raung
00000	36-4233459	04/01/2021	Zurich American insurance Company	IL	QA/G	SLEL	. Authorized.		
									1
		·							i
									
									
									l
		·							ſ
					-				
									i
									<u> </u>
		·							h
									ſ
									I
					-				i
									
									
									<u> </u>
									ļ
									ſ
					-				
					-				·
									L
									ļ
									ļ
									[
·					-				
	†				-				
	†				·			}	
					-				
									L
1									i

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			1	Life Co		Direct Busi 4	5	6	7
				2	3	Accident and Health Insurance		-	
						Premiums,			
			Active Status	Life Insurance	Annuity	Including Policy, Membership	Other	Total Columns	Deposit-Ty
	States, Etc.		(a)	Premiums	Considerations	and Other Fees	Considerations	2 Through 5	Contracts
	Alabama	, (L	L	2,338,736	3,828,880	156,638		6,324,254	
	Alaska		L	198 , 426	427,589	6,564		632,579	253
	Arizona		Ļ	4,074,963	9,409,662	33,727		13,518,352	925
	Arkansas		<u>L</u>	2,854,646	1,400,736	19,016		4,274,398	123
	California		L		29,749,619	192,834		58,075,610	834,
	Colorado		L	, ,,,,	1,706,510 3,437,367	48,725 2,099		5,919,225	3
	Delaware		L		901,526	2,099		4,360,703 1,992,593	
	District of Columbia			453,351	120,500	77		573,928	422
	Florida		L	13,631,646	13,520,006	60.175		27,211,827	1, 144
	Georgia			6, 195, 062	3,838,595	151,955		10, 185, 612	345
	Hawaii			2,204,179	978,500	2,939		3, 185, 618	
	Idaho		L	679,751	3,094,521	100,040		3,874,312	
14.	Illinois	IL	L	4,613,780	9,026,309	111,582		13,751,671	164
	Indiana		L	1,569,683	2,031,916	32,447		3,634,046	94
16.	lowa	IA	L	1,768,216	2,626,089	100,228		4,494,533	
	Kansas		L	1, 198, 754	1,646,803	95,936		2,941,493	196
	Kentucky	1 ()	L	1,355,333	457,480	149, 155		1,961,968	120
	Louisiana		L	5,035,434	2,047,588	308,600		7,391,622	
	Maine		L		743,070			1, 188, 589	36
	Maryland		L	3,209,961	2,318,667	20 , 184		5,548,812	
	Massachusetts		L	, , ,	6,832,260	87,272		8,799,002	
	Michigan		L		5,853,889	37,346		9, 100, 433	
	Minnesota		L		1,470,318	55,358		10,975,177	
	Mississippi		L		2,893,148	201,443		5 , 537 , 488	24
	Missouri		L	3,864,656	2,712,374	397,835		6,974,865	144
	Montana		L	244,584	468,066	32,676		745,326	
	Nebraska		L	530,386	732 , 193	4,764		1,267,343	
	Nevada		L	3, 150, 869	3,251,417	5,258		6,407,544	48
	New Hampshire		L	522,589	2,244,809	305		2,767,703	250
	New Jersey		L	4, 186, 137	10,972,344	3,882		15 , 162 , 363	274
	New Mexico		L		203,519	85,503		4,789,231	
	New York		N	779,343	258,392	338		1,038,073	
	North Carolina		L	3,696,847	1,891,776	19,614		5,608,237	51
	North Dakota		L	252,862	345,758	26,857		625,477	65
	Ohio		L	3, 183, 277	15, 109, 983	57,682		18,350,942	193
	Oklahoma		L	3,261,297	3,087,546	68,599		6,417,442	
	Oregon		L	1,262,440	1,233,008	18,322		2,513,770	
	Pennsylvania		L	3,223,813	8,934,993	29,293		12,188,099	205
	Rhode Island		L	339,243	501,470	92		840,805	
	South Carolina		L	2,881,123	1,206,522	17,609		4, 105, 254	768
	South Dakota		L	601,145	95,433	2, 130		698,708	
	Tennessee		L	4,047,307	3,359,831	315,445		7,722,583	21
4.	Texas	TX	L	52,829,348	12,054,640	4,041,418		68,925,406	456
	Utah		L	3,607,658	4,795,103	26,437		8,429,198	980
	Vermont		L	406,205	600,384			1,006,589	50
	Virginia		L		5,386,294	8,261		7,989,921	299
	Washington		<u>L</u>		3, 136, 139	30,064		5,556,739	90
	West Virginia		<u>L</u>		939,239	1,558		1,775,843	
	Wisconsin		<u></u>	1,876,487	1,666,396	59,560		3,602,443	
	Wyoming			594,880	410,774	(906)		1,004,748	
	American Samoa		<u></u>	18,285				18,285	
	Guam		L	359,941	1,950	38,592		400,483	
	Puerto Rico		L	6,031,665	20,496,933	2,919		26,531,517	197
	U.S. Virgin Islands		N					1,328	
	Northern Mariana Islands		L	31,452		11,559		43,011	
	Canada			117,605	7 650	193		117,798	
	Aggregate Other Aliens		XXX		7,650	90		70,609	
	Subtotal	P	XXX	215,404,719	216,466,484	7,280,325		439, 151, 528	9,246
0.	Reporting entity contributions for employed plans	ee penetits	XXX	614,895		388,601		1,003,496	
1.	Dividends or refunds applied to purchase	paid-un				, 000, 001			
	additions and annuities		XXX	405,605				405,605	
2.	Dividends or refunds applied to shorten e	endowment							
2	or premium paying period.		XXX						
3.	Premium or annuity considerations waive disability or other contract provisions		XXX	1,248,407		7,898		1,256,305	
4.	Aggregate or other amounts not allocable		XXX	1,240,407				1,200,000	
	Totals (Direct Business)		XXX	217,673,626	216,466,484	7,676,824		441,816,934	9,246
	Plus Reinsurance Assumed			1, 129, 046		21,456,496		22,585,542	
	Totals (All Business)		XXX	218,802,672	216,466,484	29, 133, 320		464,402,476	9,246
	Less Reinsurance Ceded		XXX	19,298,879	210,400,404	21,706,338		41,005,217	
	Totals (All Business) less Reinsurance C		XXX	199,503,793	216,466,484	7,426,982		423,397,259	9,246
	DETAILS OF WRITE-INS			,,	, ,	, ,,		, ,	.,,
	USA Overseas Military		XXX	45,976	150			46 , 126	
	GBR United Kingdom			6,740				6,740	
	MEX Mexico		XXX	3,885		90		3,975	
	Summary of remaining write-ins for Line			,				, .	
	overflow page		XXX	6,268	7,500			13,768	
99.	Totals (Lines 58001 through 58003 plus								
	58998)(Line 58 above)		XXX	62,869	7,650	90		70,609	
)1.		<u>.</u> .	XXX	ļT				ļ	
			XXX						
			XXX						
98.	Summary of remaining write-ins for Line	94 from	1001						
	overflow page	no)/! :	XXX						
aa	Totals (Lines 9401 through 9403 plus 949 94 above)	JUNCINE	XXX						
99.									
	s Status Counts:								

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP **PART 1 - ORGANIZATIONAL CHART**



^{(5) 100.0%} owned by Standard Life and Accident Insurance Company.

^{(6) 100.0%} owned by American National Property and Casualty Company

⁽⁷⁾ Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.

^{(8) 100.0%} owned by ANTAC, LLC.

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
	2	3	4	3	U	,	8	9	10	11	Type	If	14	13	10
											of Control	Control			
												_		1	
						N (O '''			D 1 "		(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
_		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company		Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0408	American National Financial Group	60739	74-0484030	1343722	0		American National Insurance Company	TX	RE	American National Group, Inc.	Ownership	100.000	American National Group, Inc.	NO	
							American National Life Insurance Company of								
0408	American National Financial Group	71773	75-1016594	1343731	0		Texas	TX	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
				_	_		Standard Life and Accident Insurance Company								
0408	American National Financial Group	86355	73-0994234	0	0			TX	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	63657	22-1700753	0	0		Garden State Life Insurance Company	TX	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	63126	14-1400831	0	١		American National Life Insurance Company of New York	NY	DS.	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc	NO	
0408	American National Financial Group	13803	14-1415410	0	0		Farm Family Casualty Insurance Company	NY	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
0408	American National Financial Group	29963	14-1415410	0	0		United Farm Family Insurance Company	NY	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	NO	
	American National Financial Group	29903	14-1/090/2	0	0		American National Property and Casualty	IN1		ANT TIVESTINETTS, LLC.	Owner Sirip	100.000	American National Group, Inc.		
0408	American National Financial Group	28401	43-1010895	1343946	0		Company	MO	DS	ANH Investments, LLC.	Ownership	100.000	American National Group, Inc.	YES	
			10 10 10 10000	1040040	•		ompany			American National Property and Casualty			Third roan national droup, inc.	120	
0408	American National Financial Group	39942	43-1223793	0	0		American National General Insurance Company	MO	DS	Company	Ownership	100.000	American National Group, Inc.	NO	
				•	•		American National County Mutual Insurance			ompany			The road national disap, inc.		
0408	American National Financial Group	29319	43-0617723	0	0		Company	TX	IA	American National Insurance Company	Management	0.000	American National Group, Inc.	NO	
0408	American National Financial Group	10043	75-2551212	0	0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc	Management	0.000	American National Group, Inc.	NO	
										American National Property and Casualty					
0408	American National Financial Group	11048	43-1754878	0	0		Pacific Property and Casualty Company	CA	DS	Company	Ownership	100.000	American National Group, Inc.	NO	
	·									American National Property and Casualty	·				
0408	American National Financial Group	11140	62-1820811	0	0		ANPAC Louisiana Insurance Company	LA	DS	Company	Ownership	100.000	American National Group, Inc	NO	
		00000	30-1221711	0	1801075	NASDAQ	American National Group, Inc.	DE	UDP	Libbie S. Moody Trust	Ownership	37.000	Libbie S. Moody Trust	NO	
		00000	30-1221711	0	1801075	NASDAQ	American National Group, Inc.	DE	UDP	The Moody Foundation	Ownership	22.750	The Moody Foundation	NO	
		00000	87-3278551	0	0		ANH Investments, LLC.	NV	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0457938	0	0		ANTAC, LLC	TX	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
							American National Registered Investment								
		00000	27-3841963	0	1518195		Advisor, Inc.	TX	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	74-2894432	0	0		Alternative Benefit Management, Inc.	N/	DS	American National Insurance Company	Ownership	100.000	American National Group, Inc.	NO	
		00000	45-2475493	0	0		ANICO Financial Services, Inc.	TX	DS	American National Insurance Company	Ownership		American National Group, Inc.	NO	
		00000	76-0356539	V	٠		American National Administrators, Inc	TX	DS	ANH Investments, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	43-1071580	0	0		American National Insurance Service Company	MO	DS	Company	Ownership	100.000	American National Group, Inc.	NO	
		90000	40-107 1000	0	0		American National Insulance Service company	INO		American National Property and Casualty	Owner Sirip	100.000	American National Group, Inc.	[10]	
		00000	76-0442824	0	0		ANPAC Lloyds Insurance Management, Inc	TX	DS	Company	Ownership	100.000	American National Group, Inc.	NO.	
		00000	76-0620853	0	0		ANIND TX. LLC	TX	DS DS	ANDV 97. LLC	Ownership	100.000	American National Group, Inc.	NO NO	
		00000	20-5822860	0	0		ANREINV. LLC	TX	DS	ANDV 97, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0554942	0	0		ANDV 97. LLC	TX	DS.	ANTAC. LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	45-5303462	0	0		ANICO Eagle, LLC	TX	DS.	ANTAC. LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	85-9332827	0	0		AN/CAN Investments, Inc.	CAN	DS	ANTAC, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	20-1134768	0	0		ANH20, Inc	TX	DS	ANTAC, LLC	Ownership	100.000	American National Group, Inc.	NO	
		00000	76-0178253	0	0		South Shore Harbour Development, LLC	TX	DS	ANTAC, LLC	Ownership	100.000	American National Group, Inc.	NO	
										Standard Life and Accident Insurance	·				
		00000	20-0610755	0	0		Standard Plus, Inc.	TX	DS	Company	Ownership	100.000	American National Group, Inc	NO	

Asterisk		EX). (a n	

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.

		,
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	Explanation:	
1.		
2.		
3.		
5.		
6.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

			Current Statement Date)	4
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	MGU Fee Income	535,318		535,318	578,606
2505.	Overfunded Pension	174,778,107	174,778,107		
2506.	Prepaid Expense	18,903,154	18,903,154		
2507.	Debit Suspense	16,756,079	16,756,079		
2508.	Miscellaneous Nonadmitted Assets	723,014	723,014		
2509.	Advances	178,753			
2597.	Summary of remaining write-ins for Line 25 from overflow page	211,874,425	211,339,107	535,318	578,606

Additional Write-ins for Liabilities Line 25

		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Miscellaneous investment liabilities	4,097,961	4,732,158
2505.	Retiree benefit reserve	3,967,550	3,879,253
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,065,511	8,611,411

Additional Write-ins for Summary of Operations Line 8.3

Additional Write the for Carrinary of Operations Eine 6:6			
	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
08.304. Group Reinsurance Fee Income	1,277,414	1,147,417	652,653
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,277,414	1,147,417	652,653

Additional Write-ins for Summary of Operations Line 53

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
5304.	Prior year correction to life reserves			(8,027,457)
5305.	Prior year correction to annuity reserves			23,994,723
5397.	Summary of remaining write-ins for Line 53 from overflow page			15,967,266

Additional Write-ins for Schedule T Line 58

				Direct Bus	iness Only		
	1	Life Co	ontracts	4	5	6	7
		2	3	Accident and			
				Health Insurance			
				Premiums,			
	A -4:	1 :6- 1	A : t	Including Policy,	041	Total	D
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Membership and Other Fees	Other Considerations	Columns 2 Through 5	Deposit-Type Contracts
		3,239	1.500	and Other Fees	Considerations	2 11110ugii 3	Contracts
58004. DEU Germany			1,500			4,739	
58005. AUS Australia						607	
58006. ITA Italy	XXX	525				525	
58007. NLD Netherlands	XXX	446				446	
58008. BEL Belgium	XXX	436				436	
58009. ESP Spain	XXX	387				387	
58010. LUX Luxembourg	XXX	300				300	
58011. TWN Taiwan	XXX	166				166	
58012. JPN Japan	XXX	73				73	
58013. PHL Philippines						46	
58014. CHL Chile	XXX	24				24	
58015. ABW Aruba	XXX	19				19	
58016. CHE Switzerland	XXX		6,000			6,000	
58997. Summary of remaining write-ins for Line 58							
from overflow page	XXX	6,268	7,500			13,768	

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	356,323,596	364, 108, 491
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	4,377,082	25,512,888
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	1,006,163	(196,985)
5.	Deduct amounts received on disposals	5,371,205	14,292,656
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	351,636,631	356,323,596
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	351,636,631	356,323,596

SCHEDULE B - VERIFICATION

Mortgage Loans

	* *	1	2
		V	Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,803,681,236	4,844,481,610
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	141,567,414	432,902,282
	2.2 Additional investment made after acquisition	105,319,548	385,967,136
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.			(767,857)
7.	Total gain (loss) on disposals	303,538,814	870,026,358
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(3, 190, 045)	(11, 124, 423)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,750,219,429	4,803,681,236
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,750,219,429	4,803,681,236
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,750,219,429	4,803,681,236

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	v	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,499,818,221	851,453,908
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,545,193	179,263,481
	2.2 Additional investment made after acquisition	48,039,448	476,833,820
3.	Capitalized deferred interest and other	25,799	191,733
4.	Accrual of discount		3,200
5.	Unrealized valuation increase (decrease)	62,846,601	3,228,981,343
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	37,400,667	230,911,464
8.	Deduct amortization of premium and depreciation	1,406,716	5,997,800
9.	Total foreign exchange change in book/adjusted carrying value Deduct current year's other than temporary impairment recognized		
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)	4,574,467,879	4,499,818,221
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	4,574,467,879	4,499,818,221

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,201,679,377	12,995,494,923
2.	Cost of bonds and stocks acquired	1,433,752,417	2,652,198,564
3.	Accrual of discount	2,415,161	11,733,759
4.	Unrealized valuation increase (decrease)	(5,996,823)	(3,665,904,759)
5.	Total gain (loss) on disposals	660,728	4,568,151
6.	Deduct consideration for bonds and stocks disposed of	301,428,130	1,797,561,627
7.	Deduct amortization of premium	9,472,965	31,023,171
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		63,667
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	11,324,989,894	10,201,679,377
12.	Deduct total nonadmitted amounts	18,435,949	24,921,866
13.	Statement value at end of current period (Line 11 minus Line 12)	11,306,553,945	10,176,757,511

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

	During the Current Quarter for	2	3	Designation 4	5	6	7	8
	Book/Adjusted		3	7	Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	5,121,664,813	3,613,999,702	3, 195, 349, 079	15,378,012	5,555,693,448			5, 121,664,813
2. NAIC 2 (a)	5,095,921,350	483,884,475	139,606,217	267,660	5,440,467,268			5,095,921,350
3. NAIC 3 (a)	215,249,679	103,072	35,722	(12,163,273)	203,153,756			215,249,679
4. NAIC 4 (a)	13,770,627	1,899,365	1,277,175	11, 108,440	25,501,257			13,770,627
5. NAIC 5 (a)	123,582,548	14,898,178	9,566,810	(22,832,174)	106,081,742			123,582,548
6. NAIC 6 (a)								
7. Total Bonds	10,570,189,017	4,114,784,792	3,345,835,003	(8,241,335)	11,330,897,471			10,570,189,017
PREFERRED STOCK								
THE EINER STOCK								
8. NAIC 1					29,962,000			29,962,000
9. NAIC 2		25,000,000		(2,270,200)	24,229,800			1,500,000
10. NAIC 3	, , , ,	100,320		250 , 124	3,432,751			3,082,307
11. NAIC 4				(224,800)	1,587,200			1,812,000
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	36,356,307	25,100,320		(2,244,876)	59,211,751			36,356,307
15. Total Bonds and Preferred Stock	10,606,545,324	4,139,885,112	3,345,835,003	(10,486,211)	11,390,109,222			10,606,545,324

	а) Book/Adi	usted Carry	ina \	/alue column for the en	d of the current re	porting	period include	s the following	a amount of	short-term and	d cash ed	uivalent bonds b	v NAIC desi	ignation
--	---	------------	-------------	-------	-------------------------	---------------------	---------	----------------	-----------------	-------------	----------------	-----------	------------------	-------------	----------

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
770999999 Totals	109,548,627	XXX	109,346,304	82	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	110,448,750	795,653
2.	Cost of short-term investments acquired	84,508,299	221,262,973
3.	Accrual of discount	277,696	896,997
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	85,686,118	112,506,873
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	109,548,627	110,448,750
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	109,548,627	110,448,750

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

	Options, Caps, 1 loors, Collars, Swaps and 1 orwards	
1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	251,356,313
2.	Cost Paid/(Consideration Received) on additions	21,784,969
3.	Unrealized Valuation increase/(decrease)	(54,266,113)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	20,060,363
6.	Considerations received/(paid) on terminations	39,714,969
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	199,220,563
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	199,220,563
1.	SCHEDULE DB - PART B - VERIFICATION Futures Contracts 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 nous	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	

4.3 Subtotal (Line 4.1 minus Line 4.2)

7. Deduct total nonadmitted amounts ...

Dispositions gains (losses) on contracts terminated in prior year:
 Total gain (loss) recognized for terminations in prior year

8. Statement value at end of current period (Line 6 minus Line 7)

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)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open ${f N} \ {f O} \ {f N} \ {f E}$

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Car	rying Value Check
1.	Part A, Section 1, Column 14	199,220,563	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		199,220,563
4.	Part D, Section 1, Column 6	199,220,563	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)	=	
		Fair Valu	e Check
7.	Part A, Section 1, Column 16	199,220,563	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)	-	199,220,563
10.	Part D, Section 1, Column 9	199,220,563	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)	-	
		Potential Exp	osure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)	-	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	, , , ,	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,351,119,200	921, 194, 131
2.	Cost of cash equivalents acquired	5,006,680,447	23,979,758,993
3.	Accrual of discount	216,753	910,011
4.	Unrealized valuation increase (decrease)		(278)
5.	Total gain (loss) on disposals	162,880	
6.	Deduct consideration received on disposals	6,114,288,536	23,550,743,657
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)	243,890,744	1,351,119,200
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	243,890,744	1,351,119,200

SCHEDULE A - PART 2

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

1			4	5	6	7	8	9
	Location							
	2	3						Additional
							Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Time of Acquisition	Encumbrances	Less Encumbrances	Acquisition
HOME OFFICE BUILDING	GALVESTON	TX	01/01/1971 Various					3,390,425
SHOPPING CENTER	BILOXI	MS	03/01/1967 Various					210,360
HOTEL	LEAGUE CITY	TX	10/01/1988 Various					84,923
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995 Various					205,527
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995 Various					21,944
OFFICE BUILDING	COSTA MESA							16,053
OFFICE BUILDING	DALLAS	TX						
OFFICE BUILDING	DUBL IN	OH	06/26/2009 Various					19,925
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014 Various					52,994
OFFICE BUILDING	DUBL IN	OH	03/17/2015 Various					99,440
OFFICE BUILDING	DAYTON	OH	04/28/2015 Various					145,647
OFFICE BUILDING	DAYTON	OH						(51,850)
OFFICE BUILDING	NAPLES	FL						21, 189
OFFICE BUILDING	DENVER		12/08/2015 Various					37,333
OFFICE BUILDING	FARMINGTON HILLS	MI						38,799
0199999. Acquired by Purchase								4,377,082
0399999 - Totals	<u> </u>		·	·				4,377,082

SCHEDULE A - PART 3

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

1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	d Carrying V	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-		Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in		Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
	HOUSTON	JX	02/17/2022				4,325,567	15,720			(15,720)		4,309,846	5,371,205		1,061,359	1,061,359		
	GREENWOOD VILLAGE		03/31/2022				257,578	202,382			(202,382)		55 , 196			(55, 196)			
0199999. Property Disposed	0	ı	1	Г			4,583,145	218,102	2		(218, 102)		4,365,042	5,371,205		1,006,163	1,006,163		+
																		ļ	
																			.+
0399999 - Totals			•				4,583,145	218 . 102	2		(218, 102)		4,365,042	5,371,205		1,006,163	1,006,163		

SCHEDULE B - PART 2

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

1	Location	Showing All Mortgage Loans ACC	4	5	6	7	8	9
·	2	3	Loan		Ů	Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
1813901	GA I THERSBURG	MD	S	12/17/2013	4.950		92, 152	19,200,000
1838901	SAN JOSE	CA	S.	04/15/2021	3.625		75,719	19,400,000
1841301	LINDON	UT		01/05/2022	3.950	37,312,500		65,000,000
1841401	SHELBY TOWNSHIP	MI		02/25/2022	3.750	10,522,891		17,000,000
1841501	MIAMI	FL		03/10/2022	4.625	24,652,048		54, 100, 000
1841601	MESA	AZ		03/21/2022	3.625	12,736,000		22,100,000
1841701	EVANSVILL	<u>IN</u>		03/24/2022	3.750	38,653,125		
1841801	COLLEGE STATION	TX		03/30/2022	3.750	19,402,500		28,430,000
321102	SAN ANTONIO	TXHI	S	06/23/2021	6.000		689,502	
323001 323302	MAUI LIVERMORE		S	06/03/2016	5.000 4.250			116,350,000
	SAN ANTONIO	CA		03/13/2020			795,749	
327701			S		5.500		787 , 151	25,800,000
328301 328601	MCKINNEY	TX	s		5.250		2,691,538	54,500,000
328701	SALT LAKE CITY			10/29/2019	5.000 5.000		12,289,540 8,852,766	96,300,000 100,700,000
	PHOENIX							
328901	STEVENSON RANCH	AZ			4.500 4.750		4,037,399	70,200,000
329101	PROVO	CA		05/28/2020	4.750		1,576,250	
329201	PORT WENTWORTH	GA		06/04/2020	4.750		133,412 7.543.490	22,000,000 105,000,000
	SAN ANTONIO							
329301	CHINO	TXCA			4.500		3,748,663	51,400,000
329601	RICHNOD				4.750		3,826,384 5,795,063	
329701	FORT MYERS	TX	s.	02/01/2021	5.000 4.750		5,795,063	
329801	JEFFERSONVILLE	IN		03/24/2021	4.750		6,024,997	
329901	HOUSTON	TX		04/28/2021	4.500		8,382,996	42,250,000 55,100,000
330001	COLUMBUS	OH	ss		4.500			
330101	MORENO VALLEY	CA	·	07/07/2021	4.500			38,500,000
330201	CORSICANA	TX		08/12/2021	4.500		2,265,604	27,000,000
330202	CORSICANA	TX			6.000		2,422,070	27,000,000
330401	SAN ANTONIO	TX			4.750		3, 187, 761	
330402	SAN ANTONIO	TX		09/15/2021	6.000		145,396	
330501	SAN ANTONIO	TX		09/17/2021	4.500		4,676,156	
330602	GREENVILLE	SC		10/05/2021	6.000		1,411,339	
330702	NEW BRAUNFELS	TX.		10/08/2021	6.000		1,725,306	
330801	GARDEN CITY	ID.		10/08/2021	4.500		997,506	50,200,000
331101	WINCHESTER	CA		12/20/2021	4.500		515.559	33.970.000
331201	RALEIGH	NC.	[03/11/2022	4.500	(291,650)		50,700,000
331001	APEX	NC		11/19/2021	4.500	(1,095,000)		
331002	APEX	NC NC		11/19/2021	7.000	(155,000)		
1840701	WINTER SPRINGS	FL		12/14/2021	4.500	(170,000)		39,700,000
1808801	SACRAMENTO	CA		04/10/2013	3.500		(16, 250)	11,750,000
1815101	ST LOUIS	MO		06/10/2014	5.250		(192,970)	
1815301	RICHNOND	TX		06/25/2014	5.000		(11,291)	33,500,000
0599999. Mortgages in good	standing - Commercial mortgages-all other	141,567,414	105,319,548	2,165,158,000				
0899999. Total Mortgages in						141,567,414	105,319,548	2,165,158,000
1699999. Total - Restructure						141,307,414	100,019,040	2, 100, 100,000
2499999. Total - Mortgages	with overdue interest over 90 days							
3299999. Total - Mortgages								
3399999 - Totals	ale present of forodoodio	<u> </u>	141,567,414	105,319,548	2,165,158,000			
222222 - 10(gis		141,567,414	105,319,548	2, 165, 158,				

SCHEDULE B - PART 3

						oans DISPO	SED, Transf										
1	Location			5	6	7		Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1790801	SANTA FE	NM		11/19/2009	03/24/2022	16, 195, 962							16,059,360	16,059,360			
1790802	SANTA FE	NM		11/19/2009	03/24/2022	6,884,510							6,884,510	6,884,510			
1790803	SANTA FE	NM		07/30/2018	03/24/2022	6,250,000 76.004					145		6,250,000	6,250,000			
1811501	LAS VEGAS	NV		02/28/2012	03/01/2022	7, 148, 919		145 4,075			4,075		25,501 7,129,918				
1812501	SAN LUIS OBISPO	CA		11/04/2013	02/28/2022	12,990,786		7.658			7.658		12,925,389	12,925,389			
1816601	MIAMI	FL		11/19/2014	03/10/2022	25,532,001							24,652,048	24,652,048			
1818001	TERRE HAUTE	IN		02/05/2015	03/01/2022	2,802,554		369			369		2,785,909	2,785,909			
1818301	HOUSTON	TX	S	02/24/2015	02/15/2022	13, 190, 262		1,565			1,565		13, 123, 051	13, 123, 051			
1818302	HOUSTON	TX	S	02/24/2015	02/15/2022	2,532,883							2,520,668	2,520,668			
1818303 1819801	HOUSTON	TXTX	ა.	04/13/2017 06/18/2015	02/15/2022 03/21/2022	1,523,562 4,302,931		1,111 7,718			1,111 7,718		1,517,801 4,067,646	1,517,801 4,067,646			
1835801	WALTON	KY	<u> </u>	10/07/2019	02/07/2022	14,433,539		112,461			112,461		14,546,000	14,546,000			
1835802	WALTON	KY		10/07/2019	02/07/2022	5,300,000		112,401			112,401		5,300,000	5,300,000			
1836801	STERLING	VA		12/19/2014	01/14/2022	34,805,637		10,000			10,000		34,805,637	34,805,637			
1837701	GROVEPORT	H		09/15/2020	03/31/2022	11,207,498		130,386			130,386		11,337,884	11,337,884			ļ
1837702	GROVEPORT	OH	ļ	09/15/2020	03/31/2022	5,452,388		42, 125			42 , 125		5,494,513	5,494,513			
1838001	PHILADELPHIA	PA	S	10/06/2020	01/20/2022	11,238,380		178,870			178,870		11,417,250	11,417,250			
324401 327401	WILMER	TXTX.	S	11/10/2016 11/28/2018	02/18/2022 03/28/2022	12,416,525 24,113,969							12,362,925 24,075,686	12,362,925 24,075,686			
327402	CYPRESS	TX		11/28/2018	03/28/2022	10,477,483							10,477,483	10,477,483			
330001	COLUMBUS			05/05/2021	03/20/2022	7,647,172		441.938			441,938		26,516,263	26,516,263			
330002	COLUMBUS	OH		05/05/2021	03/31/2022	10,135,652		92,049			92,049		10,227,701	10,227,701			
0199999. Mortgages clo	sed by repayment					246,658,618		1,030,468			1,030,468		264,503,143	264,503,143			
1770501	GREENVILLE	SC		10/30/2003		791,926		90			90		23,230	23,230			
1774501	BROADVIEW HEIGHTS	OH		12/15/2004		4,767,400		4,367			4,367		39,543	39,543			
1778501	SANTA CLARITA	CA		11/09/2005		3,589,013		260			260		29,721	29,721			
1778701	DAYTONHURST	OH		11/21/2005		2,824,708		332			332		25,641	25,641			
1779301 1781001	ROCHESTER	IX		01/17/2006		1,901,946 2,426,467		689 2.131			689 2.131		16,413 80,995	16,413 80,995			
1790101	HUNTERSVILLE	NC		10/26/2009		13,681,715		4,948			4,948		55,939	55,939			
1792801	LAS VEGAS	.NV		06/24/2010		3,302,207		1,128			1,128		29,495	29,495			
1796601	GRETNA	LA		01/25/2011		27,372,942		21,000			21,000		178,099	178,099			
1799401	COTTONWOOD HEIGHTS	UT		07/28/2011		2,467,659		313			313		15,360	15,360			
1804501	NEW ALBANY	OH		07/24/2012		6,503,883		600			600		150,094	150,094			
1804801 1805001	MONTGOMERY	FL		07/30/2012		10,690,079 5,015,842		12,996 397			12,996 397		49,656 50,069				
1805101	SAVANNAH	GA		09/10/2012		8,243,088		653			653		82,283	82,283			
1805801	PONTIAC	MI		10/18/2012		829,939		104			104		29,901	29,901			
1805901	LA CANADA FLINTRIDGE	CA		10/23/2012		2,450,326		207			207		59,526	59,526			
1806701	KNOXVILLE	TN		11/14/2012		1,551,019		142			142		26,245	26,245			
1807601	SHILOH	L	}	01/08/2013	}	2,743,923		252			252		46,659	46,659			
1807801	FENTON	MO		01/15/2013				1,890 1,425			1,890 1,425		56,003 178,662	56,003 178,662			
1808401	PASADENA	TX	S	02/20/2013		6,478,656		1,420			1,420		68,065	68,065			
1808402	PASADENA	TX	S	07/24/2017		340 , 164		1,149			1,149		2,229	2,229			
1808801	SACRAMENTO	CA		04/10/2013	ļ	6,500,000		560	ļ		560		40,866	40,866			ļ
1810501	LIMA	OH		07/25/2013		4,863,984		432			432		78,079	78,079			
1810701	FORT LAUDERDALE	FL		07/30/2013		3,828,299		244			244		92,358	92,358			
1811601 1813201	LOS ANGELES	TN		12/06/2013				3,320 1,687			3,320 1,687		70,434 200,857	70,434 200,857			
1813202	KNOXVILLE	TN		12/06/2013		1,668,969		,087			1,08/		14 . 143	14, 143			
1813401	FRESNO	CA		12/09/2013		5,013,675		1,541			1,541		23,557	23,557			
1813501	ALPHARETTA	GA		12/09/2013		2,914,111		222			222		26,563	26,563			
1813601	NOV I	IMI		12/12/2013		4,568,084		364			364		51 , 115	51 , 115			
1814001	DELAWARE	OH		01/16/2014	ļ	4,028,315		579			579		116,391	116,391			
1814301 1814801	VALENCIA	CAUT		04/03/2014		9,112,877 5,568,578		3,797			3,797		83,085	83,085 49,804			
1815001	LOUISVILLE			06/03/2014		4,532,547		402 621			402 621		49,804 121,819	49,804			
1815101	ST LOUIS	MO		06/10/2014	····			77 . 188			77 . 188		263.454	263,454			

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value	/Recorded Inv			14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
					Recorded			Current		-		Recorded				
					Investment			Year's Other-		Total		Investment		Foreign	Deelleed	T-4-1
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			Laan	Data	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Canaid	Gain	Gain	Gain
Lasa Norskan	0.1	01.1	Loan	Date	Disposal Interest Date Prior Year	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired		(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
1815301 1816301	CINCINNATI			06/25/2014 09/29/2014	2,126,06 ⁴ 9,649,872		1 , 189 			1, 189		107,763	107,763			
1816401	CHARLOTTE	NC		10/02/2014	9,526,854		711			711		82,838	82,838			
1817401	DULUTH	GA		12/16/2014	14, 178, 203		1,033			1,033		120,694	120,694			
1817801	JONESVILLE	SC		01/15/2015	27,270,776		5,222			5,222		126,542	126,542			
1817901 1818101	KNOXVILLE	LTNUT		01/29/2015	3,224,851		266			266		45,601	45,601			
1818501	RALEIGH	NC		02/10/2015	4,389,406 12,378,423		468			468		26,647 112,396	26,647			
1818601	LINTHICUM HEIGHTS	MD		04/01/2015	8,052,528					588		67.985	67.985			
1818901	FORT WORTH	TX		04/29/2015	6,707,591		498			498		58,917	58,917			
1819001	COLUMBUS	OH	S	11/08/2013	11,841,392		16,774			16,774		104,502	104,502			
1819002	COLUMBUS	OH	S	11/08/2013	431,997		44.001			44.004	-	25,017	25,017			
1819101 1819102	COLUMBUS	OHOH.		11/08/2013	14,307,131		14,934			14,934		120,960 26,937	120,960 26,937			
1819301	LIVERMORE	CA		05/21/2015	7,738,059		538			538		58,723	58,723			
1819401	THE WOODLANDS	TX		05/21/2015	2,288,223		186			186		20,817	20,817			
1819501	CONCORD	NC	ļ	05/26/2015	6,564,738		491			491		58,778	58,778			
1819901	AUSTIN	TX		06/19/2015	6,088,837		823			823		43,411	43,411			
1820001 1820201	CHARLESTON	TX		06/19/2015 06/24/2015	3,497,025 18,156,478		285 2,530			285		48,776 143,168	48,776 143,168			
1820301	DERBY	KS.		06/24/2015	2,871,078		2,530 1,077			1,077		26, 152	26, 152			
1820501	DRAPER	UT		06/25/2015	19,225,357		2,776			2,776		162,993	162,993			
1820701	PARAMOUNT	CA		07/29/2015	12,409,480		1,000			1,000		168,608	168,608			
1821001	NEW ORLEANS	LA	S	08/18/2015	48,145,223		15, 167			15, 167		90,960	90,960			
1821101	WARRENVILLE	TX		09/01/2015	21,961,608		1,980			1,980		134,694	134,694			
1821301 1821401	HOUSTONTALLAHASSEE	FL		09/01/2015			7,492			7,492		401,923	401, 923 75, 134			
1821801	BROOKPARK	0H		09/30/2015	8,575,609		1,732			1,732		59,359	59,359			
1821901	HOUSTON	TX		09/30/2015	6,055,816		477			477		42,062	42,062			
1822001	COLLEGE PARK	GA		09/30/2015	12,682,107					999		88,087	88,087			
1822101	COPPELL	TX		09/30/2015	11,323,190		2,241			2,241		74,273	74,273			
1822501 1822901	GLENDALE	CA		10/19/2015	21,533,418 4,061,723					1,377		163,651	163,651			
1823001	HOUSTON	TX	S	11/18/2015	7,837,698		789					62,572	62,572			
1823101	AGOURA HILLS	CA		12/01/2015	13,792,066		1,431			1,431		117,982	117,982			
1823201	DALLAS	TX		12/07/2015	10,213,295		598			598		84,494	84,494			
1823801	PLAINFIELDS	IN		03/08/2016	22,780,010		1,547			1,547		162,713	162,713			
1823901 1824001	LOS ANGELES	CACA		03/15/2016 03/15/2016	18,043,186 31,338,165	·	1,174 2,039			1, 174 2,039		114,036	114,036			
1824201	DETROIT	MI		04/11/2016	6,573,286		926			926		51 , 123	51, 123			
1824301	DEERFIELD	FL		04/12/2016	2,145,110		309			309		17,559	17,559			
1824401	DALLAS	TX		04/14/2016	21,868,281		1,487			1,487		103,947	103,947			
1824801	MINNEAPOLIS	MN		04/27/2016	4,510,463		325			325		36,874	36,874			
1825001 1825401	POOLER	GA OH		05/13/2016 08/03/2016	23,395,456 36,552,093		1,925 2,454			1,925		158,088 249,527	158,088 249,527			
1825701	CARLSBAD	CA	<u> </u>	08/25/2016	9,637,182		674					73,470	73,470			
1825801	OGDEN	UT		08/29/2016	9, 138, 070		611			611		62,382	62,382			
1825901	MILWAUKEE	WI		09/15/2016	12,001,620		852			852		94,431	94,431			
1826101	BEDFORD	TX	ļ	09/29/2016	28,228,215						-	181,923	181,923			
1826701 1826801	FORT WORTH	TX		11/17/2016	11,507,247 9,790,913			<u> </u>		815		89,973 63,361				
1827001	BROOKF IELD	WI		12/13/2016	9,293,548		2.728			2.728		54,563	54,563			
1827301	NAPERVILLE	IL		12/16/2016	21,912,164		3,100			3,100		171,842	171,842			
1827601	LEHI	UT	ļ	03/15/2017	20,167,027		2,688	ļ		2,688		128,067	128,067	ļ	ļ	
1827701	MURFREESBORO	TN	S	03/28/2017			5,925			5,925		143,642	143,642			
1827801 1828201	IRVINE	CA		03/30/201705/10/2017			17,378			17,378		84,684 152,299	84,684 152,299			
1828401	COLUMBIA	SC	····	05/10/2017								71,472	71,472			
1828501	GILBERT	AZ		05/23/2017	13,329,591	` <u> </u>	2,598			2,598		92,718	92,718			
1828901	BIRMINGHAM	MI	[06/15/2017	18,863,106		875			875		133 . 117	133 . 117			

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D 4	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
1829001 1829101	LINONIA	MIVA		06/20/2017 06/23/2017		4,016,295 25,679,189 53,665,991		563			563 2,455		19,454 165,760	19,454 165,760			
1829201	SCOTTSDALE	AZ		06/29/2017		25,679,189 53,665,991		3,750			3,750		393,343	393,343			
1829801	WOODLAND HILLS	CA		07/13/2017		15,050,257		4,209			4,209		106,545	106,545			
1830101	KNOXVILLE	TN		08/30/2017		6, 166, 952		428			428		43,983	43,983			
1830201	NAPERVILLE	IL	S	08/30/2017		20,003,485		13,438			13,438		140,484	140,484			
1830301	LEHI	UT	-	09/26/2017		23,715,760		3, 125			3, 125		147 , 725	147 , 725			
1830701 1831001	SPRING	TXGA	S	10/25/2017		21,160,563 5,892,691		10,871			10,871		128,554	128,554			
1831101	FARMINGTON HILLS	MI		11/14/2017		6,033,273		406 875					41,244 42,626	41,244 42,626			
1831401	HUTCHINS	TX		11/21/2017		21,614,213		4,500			4,500		156,410	156,410			
1831501	HOUSTON	TX		12/04/2017		43, 135, 116		25,500			25,500		545,010	545,010			
1831601	NASHVILLE	TN	ļ	12/12/2017		8,445,758		1,659			1,659		54,210	54,210			
1831602	NASHVILLE	TN		03/30/2020		2,877,680		1,364			1,364		18 , 183	18 , 183			
1831901	MOUNT LAUREL NORTH SALT LAKE	NJ. UT		12/14/2017		17,758,026		18,000			18,000		99,868	99,868			
1832001 1832301	WEST ALLIS	UI		12/19/201702/06/2018	}	6,555,876 10,008,927		451 5,102			451 5,102		45,601 57,462	45,601 57,462			·
1832401	LOS ALTOS	CA	S	02/06/2018		17,942,906		22,965					107 , 104	107 , 104			
1832901	SOUTH JORDAN	UT		03/20/2018		37,442,742		5.138			5.138		256,077	256.077			
1833101	AMERICAN CANYON	CA		07/26/2016		25,401,818							163,690	163,690			
1833301	SAN DIEGO	CA		04/05/2018		6,833,545		888			888		40 , 175	40 , 175			
1833401	MILWAUKEE			04/12/2018		11,341,733		2,875			2,875		62,059	62,059			
1833601 1834001	SCOTTSDALE	AZ TX		05/30/2018		59,159,037 55,275,959		14,938 20,583			14,938		307,026	307,026			
1834001	NEW CANEY	TX		04/08/2016				20,583			20,583		224,766	224,766			
1834201	COLORADO SPRINGS			08/30/2018		9,580,517		46,317			46,317		6,389,736	6,389,736			
1834301	WAUKESA	WI		09/12/2018		7.242.023		3,732			3,732		42,825	42,825			
1834401	SAVANAH	GA		09/25/2018		15,520,308		1,950			1,950		79,832	79,832			
1834501	BOISE	ID	ļ	09/27/2018		16, 189, 451		2,038			2,038		83,146	83,146			
1834701 1834901	CINCINNATI	OH		10/15/2018		7,288,711		5,925 1,688			5,925		49,408 144,172	49,408 144,172			
1835001	MIAMI BEACH	FL		10/30/2018		41,005,122		5, 188			5, 188		144, 172	214, 172			
1835101	WEST ALLIS	WI	S	12/12/2018		6,752,890		3,422			3,422		37,971	37,971			
1835201	CARY	NC		09/02/2015		17,792,342							97,325	97,325			
1835301	NAPA	CA	S	08/18/2016		64,694,345		45,848			45,848		107 , 128	107 , 128			
1835401	LEHI	UT		05/29/2019		25,835,252		4,094			4,094		139,830	139,830			
1835501	HOUSTON	TX		09/13/2017		28,703,326		40.000			40.000		152,188	152,188			
1835601 1835701	DUBLIN	OHOH.	l	07/01/2019	l	31,764,237		12,000			12,000		169,308 68,857	169,308 68,857			
1836001	TEMPE	AZ		10/29/2019		16,901,967		2, 125			2, 125		92,918	92,918			
1836201	HAZELWOOD	MO		11/20/2019		42,267,141		31,988			31,988		268 , 147	268 , 147			
1836301	AMERICAN FORK	UT	ļ	12/05/2019	ļ	10,756,800		1,350			1,350		64, 143	64, 143			ļ
1836401	AURORA	CO		12/11/2019		47,651,358		4, 167			4, 167		292,060	292,060			
1836601 1837101	GREENSBORO	NC_ GA		12/17/2019		22,458,158 8,832,792		4,025 577			4,025 577		87,828 58,093	87,828 58,093			
1837601	LOS ANGELES	CA	<u> </u>	06/18/2020		13,482,848		1,750			1,750						·
1837801	PINOLE	CA		09/24/2020		6,303,500		406			406		40 , 134	40 , 134			
1838101	LAKE FOREST	IL		10/19/2020		24,918,682		5,312			5,312		113,094	113,094			
1838201	GREENVILLE	TX	ļ	11/05/2020	ļ	2, 185, 109		605			605		14,281	14,281			ļ
1838501	BELLEVILLE	NJ		12/09/2020		7,300,640		670			670		45,854	45,854			·
1838701 1839101	FORT WORTH	TXCA	}	12/29/2020 07/14/2021		59,718,333		5,000 1,125			5,000 1,125		225,484 57,246	225,484 57,246			
1839401	EL SEGUNDO	CA		08/26/2021		4,061,648											
1839501	COLORADO SPRINGS	CO	<u></u>	08/30/2021		17,862,573		754			754		146,499	146,499			
1839701	HOUSTON	TX		10/07/2021		1,393,786		88			88		8,283				
1840101	COLUMBUS	OH		11/09/2021		31,617,759		11,429			11,429		125, 105	125, 105			
1840801	WEST VALLEY CITY	UT		12/15/2021		9,950,000		417			417		53,407	53,407			
1841001 322501	HENDERSONVILLE	TN	}	12/16/2021	 	5,985,000 45,198,980		250			250		34,170	34,170			ł
322501	HUNULULU	HI	l	12/18/2015	l	1/1 133 80/							282,782	282,782			

SCHEDULE B - PART 3

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

	1					oans DISPO	SED, Hallsi										
1	Location	<u>n</u>	4	5	6	7		Change	in Book Value	Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized		Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Laan	Data	Diamagal	Interest							Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
			Loan	Date	Disposal		Increase	(Amortization)	Impairment	Interest and	Book Value						
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
323601	SOUTH JORDAN	UT		08/17/2016		33, 148, 722							188,623				
324701	SALT LAKE CITY	UT		02/09/2017		33,725,823							202,349				
325001	SPRING	TX		04/27/2017		72,849,344							387,315				
325401	KAPOLE I	HI	S	07/27/2017		50,693,054							278,583				
326701	DRAPER	UT		06/14/2018		13,454,566							68,863				
327201	SOUTH JORDAN			11/15/2018		44,924,434							228,591	228,591			
327501	RICHMOND	IX	· 	12/04/2018		18,544,573							2,056,644	2,056,644			
327502		TX		12/04/2018		2,334,547							279,921	279,921			
329501	CHINO	CA	S	10/15/2020				22,082			22,082		11,911,416	11,911,416			
1790801	SANTA FE	NMNM.		11/19/2009		16,195,962							136,602	136,602			
1790802	SANTA FE			11/19/2009		6,884,510											
1790803	CHICAGO			07/30/2018		6,250,000											
1803001	LAS VEGAS			02/28/2012		76,004							50,648				
1811501	SAN LUIS OBISPO	NV		09/17/2013		7, 148, 919							23,076	23,076			
1812501 1816601	SAN LUIS OBISPO			11/04/2013 11/19/2014		12,990,786 25,532,001							73,054 879,953	73,054 879,953			
	TERRE HAUTE																
1818001 1818301	HOUSTON	IN		02/05/2015		2,802,554 13,190,262							17,014	17,014			
1818302	HOUSTON	ΤΥ		02/24/2015		2,532,883							12,215				
1818303	HOUSTON	TV		04/13/2017		1.523.562							6,871	6,871			
1819801	HOUSTON	TY		06/18/2015		4,302,931							243.004	243.004			
1835801	WALTON	KA		10/07/2019		14,433,539							240,004	240,004		·	
1835802	WALTON	KA		10/07/2019		5,300,000											
1836801	STERLING			12/19/2014		34,805,637								·			
1837701	GROVEPORT			09/15/2020		11,207,498								·		·	
1837702	GROVEPORT	∩H		09/15/2020		5,452,388								·		·	
1838001	PHILADELPHIA	ΡΔ	S	10/06/2020		11,238,380											
324401	WILMER	TX	S	11/10/2016		12.416.525							53,600	53,600			
327401	CYPRESS	TY		11/28/2018		24,113,969							38.283				
327402	CYPRESS	TX		11/28/2018		10,477,483							, 200				
330001	COLUMBUS	OH		05/05/2021		7.647.172											
330002	COLUMBUS	OH		05/05/2021		10.135.652											
0299999. Mortgages w		. <u></u> .or t	 -	30, 50, 2021		2,867,166,471		692,035			692,035		39,035,671	39,035,671			
0599999 - Totals	· · · · · ·					3,113,825,089		1,722,504			1,722,504		303,538,814	303,538,814			
Totalo						5,, 020, 000	1	.,7EE,004		1	1,722,004		333,000,014	333,000,014			

SCHEDULE BA - PART 2

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

1 2	Percentage of Ownership XXX
CUSIP Identification Name or Description City State or General Partner Support Name of Vendor Or General Partner	XXX 0.550 0.610 2.970
CUSIP Identification Name or Description City State Or General Partner Sumbol Commitment Sumbol City State Or General Partner Sumbol City Sumbol City State Or General Partner Sumbol City Sumbol City State Or General Partner Sumbol City	XXX 0.550 0.610 2.970
CUSIP Identification Name or Description City State Or General Partner Sumbol Commitment Sumbol Comparison (Salveston TX ANH Divestments, LLC Galveston TX ANH Divestments, LLC Galveston TX ANH Divestment Made (Salveston TX ANH Divestment) (Salves	XXX 0.550 0.610 2.970
CUSIP Identification Name or Description Name or Description Name or Description City State Originally LOC to ANH Investments, LLC. LOC to ANH Investments, LLC. LOC to Anerican National Administrator Custo to Anerican National Administrator Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP Minneapolis ANN. Northstar Capital, LLC. Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP Minneapolis Minneapolis Minneapolis Name of Vendor Administrator Symbol Adquired Symbol Acquired Strategy Acquisition Acquisition Acquisition Acquisition Acquisition Functional Administrator Galveston TX. ANH. 1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated Fully Fund 7085 - Northstar Mezzanine Partners VII Feeder LP Minneapolis MN. Northstar Capital, LLC. 1.E. 12/06/2019 300,000 300,000 488,25 482,97	XXX 0.550 0.610 2.970
CUSIP Name or Description City State Originally Symbol Acquired Strategy Acquisition Additional Investment Made Amount of Additional Investment Investmen	XXX 0.550 0.610 2.970
CUSIP Identification Name or Description City State or General Partner LUC to AMH Investments, LLC Galveston TX ANA LUC to American National Administrator Galveston TX ANA LUC to AMH Investments, LLC Division Acquisition After	XXX 0.550 0.610 2.970
CUSIP Identification Name or Description City State or General Partner U.C. to AMH Investments, LLC State or General Partner State or General Part	XXX 0.550 0.610 2.970
CUSIP Identification Name or Description Li Ci to AMH Investments, LLC	XXX 0.550 0.610 2.970
CUSIP Identification Name or Description City State or General Partner Symbol Acquired Symbol Acquired Strategy Acquisition After Acquisition After Acquisition After Acquisition Investment Made Amount of Encumbrances Investment National Administrator Galveston TX ANA Symbol Acquired Strategy Acquisition After Acquisition After Acquisition After Acquisition Investment National Administrator Symbol Acquired Strategy Acquisition Acquisition Acquisition After Acquisition Acquisition Investment National Administrator Symbol Acquired Strategy Acquisition Acquisition Acquisition Investment National Administrator Symbol Acquired Strategy Acquisition Acquisition Acquisition Acquisition Investment National National National Administrator Symbol Acquired Strategy Acquisition Acquisition Acquisition Investment National Nat	XXX 0.550 0.610 2.970
Identification Name or Description City State or General Partner Symbol Acquired Strategy Acquisition After Acquisition Encumbrances Investment	XXX 0.550 0.610 2.970
LOC to ANH Investments, LLC Galveston TX ANH	XXX 0.550 0.610 2.970
LOC to American National Administrator Galveston TX ANA 09/01/2020 900,000 14/99999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated 900,000 5,917,808	0.550 0.610 2.970
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated 900,000 5,917,808 Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP Minneapol is MN Northstar Capital, LLC 2.A .10/30/2019 148,011 48,011 488,25 Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP New York .NY PineBridge Investments, LLC .1.E .12/06/2019 320,807 432,97	0.550 0.610 2.970
Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP Minneapolis	0.550 0.610 2.970
Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP New York NV. PineBridge Investments, LLC .1.E .12/06/2019	0.610 2.970
	2.970
Equity Fund 7112 - Monroe Private Credit Feeder Fund IV Structured	
Chicago JL Monroe Capital 2.A 12/11/2020 (3.986.368) 8,000,00	22.230
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated (3,403,595) (11,640,73	XXX
Equity Fund 7047 - Convest Capital III, LP West Palm Beach FL Convest Capital 04/10/2015 21,717 1,583,21 Equity Fund 7059 - Arrowhead Capital Fund III, LP Paramus NJ Arrowhead Partners GP, LLC 06/28/2017 623,149 2,808,51	4.060
Equity Fund 7059 - Arrowhead Capital Fund III, LP Paramus NU. Arrowhead Partners GP, LLC	1.730 2.640
	6.940
Equity Fund 7079 - Arrowhead	4.680
Equity Fund 7003 - Newstone Capit al Partners IV. LP Dallas TX. Newstone Capit al Partners IV. Dallas TX. Newstone Capit al Partners IV. Dallas TX. Newstone Capit al Partners IV. Dallas TX. Newstone Ca	4.550
Equity Fund 7104 - LBC Credit Partners V. LP Radnor PA LBC Credit Partners L 07/17/2020 S 3,000,000 S 12,127,48	4.240
Equity Fund 7108 - Oaktree Mezzanine Fund V Feeder (ICI), L.P. Los Angeles CA Oaktree Capital Management 10/09/2020 177.500 3.492,00	5.430
Equity Fund 7110 - Harbour/Vest Direct Lending Fund (L) LP Boston MA Harbour/Vest Partners L 11/20/2020 L 8.400.000 L 33.600.00	8.320
Equity Fund 7115 - Metropolitan Partners Fund VII LP New York NY, Metropolitan Partners Fund VII, GP 02/01/2021 4,600,000 18,400,000 18,400,000	17.560
Equity Fund 7117 - VPC Asset Backed Opportunistic Credit Fund	
(Levered), LP Chicago JL Victory Park Capital Advisors, LLC 04/21/2021 3,801,502 30,842,07	
Equity Fund 7122 - MGG SF Evergreen Fund, LP New York NY MGG Investment Group	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated 201,616,65	XXX
Equity Fund 7055 - Greystar Equity Partners IX, LP. Charleston SC. Greystar Equity Partners IX 04/26/2016 29,079 1,022,33	0.780
2199999. Joint Venture Interests - Real Estate - Unaffiliated 1,022,33 1,022	XXX
Land - Eagle IND Houston TX Eagle Ind LP 12/01/1999 99,000	99.000
2299999. Joint Venture Interests - Real Estate - Affiliated	XXX
Equity Fund 7061 - Pinnacle V, LP Menlo Park CA Pinnacle Ventures 05/24/2018 956,250 4,728,34	28.125
2599999. Joint Venture Interests - Other - Unaffiliated 956,250 4,728,34	XXX
55550C-TC-1 Confederated Tribe Of The Chehalis Oakville Leasing Innovations	
4699999. Any Other Class of Assets - Unaffiliated	XXX
489999. Total - Unaffiliated 1,645,193 42,022,640 219,008,07	XXX
4999999. Total - Affiliated	XXX
5099999 - Totals 2,545,193 48,039,448 219,008,07	XXX

SCHEDULE BA - PART 3

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

			51	nowing Other Long-Term Inve	ested Assets	DISPOSEL	, i ransiei	rea or Re									•		
1	2	Location		5	6	7	8		Change	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14					1 '	
							Book/			Current				Book/				1 '	
							Adjusted			Year's		Total	Total	Adjusted				1 '	
							Carrying		Current	Other		Change in	Foreign	Carrying				1 '	
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign		1 '	
							Less	Unrealized		Temporary	ized	Adjusted	Change in	Less		Exchange		1 '	
							Encum-	Valuation		Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances.	Increase	(Amorti-		Interest	Value		brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or		Diamagal	Prior		`	ment			Adjusted		Canaid	, ,	_	_	
Identification	Name or Description	Oit.	04-4-	Name of Purchaser of Nature of Disposal	Originally	Disposal Date	Year	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on Disposal	(Loss) on	ment
	LOC to ANH Investments, LLC	City Galveston	State	ANH	Acquired 02/05/1998	03/31/2022	real	crease)	Accretion	nized	Other	11+12)	Value	Disposal5,917,808	eration 5,917,808	Disposal	Disposai	Disposal	Income
	LOC to United Farm Family	Galveston	TX	UFF	06/30/2020	03/31/2022	4,658,569				6,874	6.874		4,665,443	4,665,443			·'	6,874
	LOC to American National Property & Casualty	ual veston		W1	00/ 00/ 2020	00/01/2022	, 000, 000							, 000, 110	, , , , , , , , , , , , , , , , ,				
	Company of Lousiana	Galveston	TX	ANPLA	09/01/2017	03/31/2022	(18,043)				18,043	18,043						L'	18,043
		Galveston	TX	ANA	09/01/2020	03/31/2022						882		900,882	900,882				882
1499999. Non	-Registered Private Funds - Other F	ixed Income Instruments -	Affiliated				4,640,526				25,799	25,799		11,484,133	11,484,133			1	25,799
	Equity Fund 7077 - Sound Point Partners US									ĺ									
	Direct Lending Fund II,	New York	NY	Return of Capital	09/24/2018	02/16/2022	150,287		ļ				ļ	150,287	150,287			ļ'	
	Equity Fund 7109 - PineBridge Private Credit	l., v.,	***		11 (10 (0005	00 (04 (0005	050 555							050 555	050 555			1 '	
	II RFF, LP	New York	NY	Return of Capital	11/19/2020	03/31/2022	252,590							252,590	252,590				
	t Venture Interests - Fixed Income -		a by the SVO		04/40/0045	00 (00 (0000	402,877		 	 				402,877	402,877		ļ	 '	
	Equity Fund 7047 - Comvest Capital III, LP Equity Fund 7049 - Morgan Stanley AIP DCO	West Palm Beach		Return of Capital	04/10/2015	03/09/2022	586,223							586,223	586,223			· '	
	Fund I. LP	West Conshohocken	PA	Return of Capital	07/19/2015	03/16/2022	485,246							485,246	485,246			1 '	
	Equity Fund 7050 - Crestline Specialty	West Constitution		neturi or capitar	017 19/2013	03/ 10/ 2022	905,240							905,240					
	Lending. LP	Ft Worth	TX	Return of Capital	03/15/2015	01/31/2022	41,856							41,856	41.856			1 '	
	Equity Fund 7060 - Comvest Capital IV, LP	West Palm Beach	FL	Return of Capital	03/29/2018	03/29/2022	2,819,219							2,819,219	2,819,219			Ĺ'	
	Equity Fund 7068 - Centre Lane Partners			·														1 '	
	Master Credit Fund II, LP	New York	NY	Return of Capital	10/31/2018	03/03/2022	565,111							565,111	565,111				
	Equity Fund 7071 - Metropolitan Partners		***		10 (10 (0010	00 (00 (0000	4 040 040							4 040 040	4 040 040			1 '	
	Fund V, LP	New York	NY	Return of Capital	12/13/2018	03/30/2022	1,642,940							1,642,940	1,642,940			ļ'	
	Equity Fund 7074 - Maranon Senior Credit Strategies Fund V, LP	Chicago	п	Return of Capital	01/18/2019	03/30/2022	2, 120, 106							2, 120, 106	2, 120, 106			1 '	
	Equity Fund 7087 - Comvest Credit Partners	GITCago		neturn or capital	01/10/2019	03/30/2022	2, 120, 100							2, 120, 100	2, 120, 100				
	V. LP	West Palm Beach	FL	Return of Capital	11/25/2019	03/30/2022	801.794							801.794	801.794			1	
	Equity Fund 7092 - Deerpath Capital						, ,							, ,	, ,				
	Advantage V (US), LP	Fort Lauderdale	FL	Return of Capital	12/12/2019	02/18/2022	216,980							216,980	216,980			'	
	Equity Fund 7100 - Benefit Street Partners	l							1			1	1					1 '	
	SOF 11	New York	NY	Return of Capital	04/01/2020	02/15/2022			 					88,980	88,980			<u> </u>	
	Equity Fund 7103 - Newstone Capital Partners	Dallas	TX	Return of Capital	04/30/2020	01/18/2022	142,205							142,205	142, 205			1 '	
	Equity Fund 7104 - LBC Credit Partners V, LP	Dallas		neturn or capital			142,200							142,200	142,200			ļ'	
	, , , , , , , , , , , , , , , , , ,	Radnor	PA	Return of Capital	07/17/2020	02/16/2022	2,051,004							2,051,004	2,051,004			L'	
	Equity Fund 7108 - Oaktree Mezzanine Fund V								1									1	
	Feeder (ICI), L.P.	Los Angeles	CA	Return of Capital	10/09/2020	03/03/2022	306,653							306,653	306,653				
	Equity Fund 7122 - MGG SF Evergreen Fund, LP	N V I	NV		00 (00 (000)	00 (45 (0000	40.000.000							40.000.00	40.000.00			1 '	
	Fi.k. Fd 7400 Dkh Dd.	New York	NY	Return of Capital	09/08/2021	03/15/2022	10,236,380		}					10,236,380	10,236,380			t'	
	Equity Fund 7123 - Deerpath Broadway Partners, LP	Fort Lauderdale	FL	Return of Capital	09/15/2021	02/18/2022	3.112.002							3.112.002	3.112.002			1 '	
	It Venture Interests - Fixed Income -				09/ 13/ 202 1	02/ 10/2022	25.216.699							25,216,699	25,216,699				
	Equity Fund 7055 - Greystar Equity Partners	la de designation 140t Ass	igned by the t	5 V O - Grianniated	ı		23,210,099		+	1		-	 	20,210,099	23,210,099		1	 	
		Charleston	SC	Return of Capital	04/26/2016	03/23/2022	136,958			L		L		136,958	136,958		L	L'	
	t Venture Interests - Real Estate - U						136.958							136.958	136.958				
		Houston	TX	Parkside Capital	12/11/2006	03/31/2022	160,000		İ	L				160,000	160,000		t	Ĺ	
	t Venture Interests - Real Estate - Af						160,000							160,000	160,000				
	al - Unaffiliated						25,756,534		1	1		 		25.756.534	25.756.534		1	 	1
4999999. Tota							4.800.526		1	1	05 700	05 700	1	-, -,	-, -, -, -		1	 	05 700
							.,,		+	 	25,799		 	11,644,133	11,644,133		 	 '	25,799
5099999 - Tot	ais						30,557,060			1	25,799	25,799		37,400,667	37,400,667	1		1	25,799

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6 Number of	7	8	9 Paid for Accrued	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-
CUSIP	December	F	Date	Name of Vender	Shares of	A storal Coast	DenVelor	Interest and	strative
Identification 74514L-3E-5 PUERTO RICO COMMI	Description	Foreign	Acquired03/15/2022	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
74514L-3E-5 PUERTO RICO COMWI 74514L-3F-2 PUERTO RICO COMWI			03/15/2022	DIRECT		8,030 8,329	7,819 7,797		3.C
74514L-3G-0 PUERTO RICO COMWIL			03/15/2022	DIRECT		8,654	7,727		3.C
74514L-3H-8 PUERTO RICO COMWL			03/15/2022	DIRECT		8,717	7,601		3.C
74514L-3J-4 PUERTO RICO COMWL			03/15/2022	DIRECT		8,738	7,383		3.C
74514L-3K-1 PUERTO RICO COMVI			03/15/2022	DIRECT		7,219	7,001		3.C
74514L-3L-9 PUERTO RICO COMVIL 74514L-3M-7 PUERTO RICO COMVIL			03/15/2022	DIRECT		6,277 5,401	6,293 5,401		3.C
74514L-3N-5			03/15/2022	DIRECT		7,141	7,343		3.C
74514L-3P-0 PUERTO RICO COMMIL			03/15/2022	DIRECT		7,338	7,637		3.C
74514L-3Q-8 PUERTO RICO COMWL			03/15/2022	DIRECT		3,356	3,601		3.C
74514L-3R-6 PUERTO RICO COMVIL			03/15/2022	DIRECT		5,383	9,010		3.C
74514L-3T-2 PUERTO RICO COMVI			03/15/2022	DIRECT		18,489	34,802		3.C
74514L-ZF-7 PUERTO RICO COMVIL 833086-CG-4 SNOHOMISH CNTY WA			03/15/2022 02/01/2022	CONVERSION TAX FREE EXCHANGE		289,019	130 , 304 290 , 000		1
833086-CR-0 SNOHOMISH CNTY W			02/01/2022	CONVERSION TAX FREE EXCHANGE		1,549,741			1.B FE 1.B FE
09099999999999999999999999999999999999			02/01/2022	ONVENDION TAX THEE EXCUSIVE		1,941,832	2,094,719		XXX
001055-AY-8 AFLAC INC	as - 0.3. Special Nevellues	1	01/26/2022	VARIOUS		25,561,562	2,094,719	25 060	1.G FE
	INC		02/10/2022	BCK Financial Securities		23,642,850	20,000,000	222 333	1.F FE
020002-BA-8 ALLSTATE CORP			02/04/2022	OPPENHEIMER & CO., INC.		5,866,800	5,000,000	33 , 125	1.G FE
020002-BC-4 ALLSTATE CORP			02/08/2022	VARIOUS		15,431,320	13,500,000		1.G FE
023135-AQ-9 AMAZON COM INC			02/14/2022	FTN FINANCIAL		6,222,450	5,000,000	48,813	1.E FE
023135-BJ-4 AMAZON COM INC 025932-AL-8 AMERICAN FINANCIA			02/10/2022	FTN FINANCIAL		5,615,200	5,000,000		1.E FE
025932-AL-8 AMERICAN FINANCIA 031162-CF-5 AMGEN INC	AL G		02/07/2022 01/03/2022	OPPENHEIMER & CO., INC.		11,958,692 12,572,700	10,767,000 10,000,000		2.A FE 2.A FE
03522A-AJ-9 ANHEUSER-BUSCH CO	08.1		02/04/2022	RBC Capital Markets			6,749,000		2.B FE
037833-BX-7 APPLE INC			02/09/2022	VARIOUS		18,314,300	15,000,000	321,625	1.B FE
037833-CH-1 APPLE INC			02/15/2022	VARIOUS		19,730,230	17,000,000	318,868	1.B FE
037833-DG-2 APPLE INC			02/10/2022	J.P. MORGAN		16, 104, 150	15,000,000		1.B FE
09062X-AG-8			01/03/2022	OPPENHEINER & CO., INC.		1,815,255	1,885,000		2.A FE
09256B-AH-0 BLACKSTONE HLDGS 09256B-AK-3 BLACKSTONE HLDGS			01/07/2022 01/06/2022	SOUTHIEST SECURITIES SOUTHIEST SECURITIES		4,951,282 5,740,500	4, 150,000 5,000,000		1.E FE 1.E FE
110122-DH-8 BRISTOL-MYERS SQL			02/11/2022	FTN FINANCIAL		11,700,900	10,000,000	115 625	1.F FE
12572Q-AH-8 CME GROUP INC	v. 100		02/11/2022	SOUTHWEST SECURITIES		14,751,086	12,788,000		1.D FE
126408-HK-2 CSX CORP			01/24/2022	FTN FINANCIAL		9, 128, 955		135,248	2.A FE
126408-HN-6 CSX CORP			01/19/2022	FTN FINANCIAL		14,302,895	11,500,000		2.A FE
126408-HP-1 CSX CORP			02/22/2022	OPPENHE INER & CO., INC.		4,872,709	4,322,000		2.A FE
149123-CB-5 CATERPILLAR INC			02/10/2022 02/04/2022	CANTOR, FITZGERALD & CO.		5,420,100 4,101,647	5,000,000	94,54/	1.F FE 1.F FE
166756-AX-4 CHEVRON USA INC.			01/04/2022	SOUTHWEST SECURITIES		11,793,800			1.D FE
191216-CQ-1 COCA COLA CO			02/07/2022	BOK Financial Securities		5,867,450	5,000,000		1.E FE
20030N-BZ-3 COMCAST CORP NEW			01/24/2022	SOUTHWEST SECURITIES		11,201,400	10,000,000	178,889	1.G FE
20030N-CE-9 COMCAST CORP NEW			01/07/2022	VARIOUS		16,976,550	15,000,000		1.G FE
20030N-CK-5 COMCAST CORP NEW			01/07/2022	OPPENHEIMER & CO., INC.		5,395,488	4,800,000	69,333	1.G FE
20030N-CM-1 COMCAST CORP NEW CONOCOPHILLIPS CO	NIPA		01/14/2022 01/12/2022	FTN FINANCIAL SOUTHWEST SECURITIES		6,178,000 7,275,100	5,000,000 5,000,000		1.G FE 1.G FE
209111-EL-3 CONSOLIDATED EDIS			01/12/2022	J.P. MORGAN		2,935,401	2,260,000		2.A FE
224044-CF-2 COX COMMUNICATION	NS		01/04/2022	J.P. MORGAN		2,838,581	2,431,000		2.B FE
237194-AM-7 DARDEN RESTAURANT	TS		02/15/2022	VARIOUS		14,658,630	14,000,000	1,769	2.B FE
256677-AH-8 DOLLAR GEN CORP .			01/03/2022	SOUTHWEST SECURITIES		5,740,700	5,000,000	52,708	2.B FE
26884T-AN-2 ERAC USA FINANCE			02/22/2022	SOUTHWEST SECURITIES		5,472,350	5,000,000	5,625	2.A FE
30231G-BG-6 EXXON MOBIL CORP			01/25/2022	VARIOUS		48, 162, 400	40,000,000		1.D FE
31428X-BS-4 FEDEX CORP			01/04/2022	BOK Financial Securities		12,675,700 26,450,750	10,000,000		2.B FE 2.B FE
35137L-AK-1 FOX CORP			01/12/2022	SOUTHIEST SECURITIES			10,000,000		2.B FE
40434L-AJ-4 HP INC			01/24/2022	CONVERSION TAX FREE EXCHANGE				20, 927	2.B FE
				The Environment	F	F, O-TO , E 10			

			Show Al	Long-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10 NAIC Designation, NAIC Designation Modifier and
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	SVO Admini- strative Symbol
42218S-AH-1	HEALTH CARE SERVICE CORP		01/07/2022	SOUTHWEST SECURITIES		7,861,716		28,224	1.G FE
437076-BD-3 437076-BH-4	HOME DEPOT INC		02/02/2022 02/03/2022	BOK Financial Securities		9, 167, 070 5, 822, 350	7,281,000 5,000,000		1.F FE
437076-BX-9	HOME DEPOT INC		01/31/2022	VARIOUS		14.733.650	12.000.000		1.F FE
437076-BZ-4	HOME DEPOT INC		02/09/2022	SOUTHWEST SECURITIES		11,628,163	12,005,000	58,358	1.F FE
437076-CC-4	HOME DEPOT INC		02/04/2022	BOK Financial Securities		12, 126, 600	12,000,000		1.F FE
45685E-AJ-5 458140-BM-1	VOYA FINANCIAL INC		02/10/2022	OPPENHEIMER & CO., INC.		14,113,880	11,000,000		2.B FE 1.E FE
45814U-BM-1	JACKSON FINANCIAL IN		01/07/202201/27/2022	SOUTHWEST SECURITIES		16,615,742 19,365,500	20,000,000		2.B FE
478160-BK-9	JOHNSON & JOHNSON		02/10/2022	J.P. MORGAN		1,425,464	1,198,000	10,333	1.A FE
478160-BV-5	JOHNSON & JOHNSON		02/08/2022	J.P. MORGAN		2,466,896	2,275,000		1.A FE
478160-CG-7	JOHNSON & JOHNSON		02/14/2022	VARIOUS		23,697,132	21,663,000		1.A FE
48255B-AA-4 49271V-AD-2	KEURIG DR PEPPER INC		01/04/2022 02/10/2022	SOUTHWEST SECURITIES		14,625,900 24,539,600	15,000,000 20,000,000	37,917	1.F FE 2.B FE
494550-BU-9	KINDER MORGAN ENERGY		02/10/2022	SOUTHWEST SECURITIES		2,075,047	1,787,000		2.B FE
501044-DG-3	KROGER CO		01/05/2022	SOUTHWEST SECURITIES		7,175,460	6,000,000	115,700	2.A FE
501044-DM-0	KROGER CO		01/06/2022	SOUTHWEST SECURITIES		16,292,160	12,000,000		2.B FE
50249A-AH-6	LYB INTERNATIONAL FI		02/03/2022	OPPENHEIMER & CO., INC.		6,405,432	6,600,000		2.B FE
524660-BA-4 53079E-BJ-2	LIBERTY MUT GROUP IN		02/10/2022 02/08/2022	SOUTHWEST SECURITIES		8,403,648 20,567,800	9,081,000 20.000.000		2.B FE
534187-BG-3	LINCOLN NATL CORP IN		01/04/2022	FTN FINANCIAL		2,599,476	2,212,000		2.A FE
548661-CX-3	LOWES COS INC		02/03/2022	SOUTHWEST SECURITIES		4,679,760	4,000,000	57,867	2.A FE
548661-DQ-7	LOWES COS INC		02/03/2022	SOUTHWEST SECURITIES		33,081,800	30,000,000	285,750	2.A FE
548661-DS-3	LOWES COS INC		02/23/2022	SOUTHWEST SECURITIES		5,596,350	5,000,000		2.A FE 1.F FE
571676-AF-257636Q-AQ-7	MARS INC DEL		02/10/2022	SOUTHWEST SECURITIES		17,461,175 10,768,000	15,710,000 10,000,000		1.F FE
58013M-FH-2	MCDONALDS CORP		02/08/2022	SOUTHWEST SECURITIES		5,643,400	5,000,000		2.A FE
58013M-FK-5	MCDONALDS CORP		01/26/2022	FTN FINANCIAL		14,666,080	14,000,000	206,826	2.A FE
58013M-FR-0	MCDONALDS CORP		02/14/2022	SOUTHWEST SECURITIES		10,836,500	10,000,000	157 , 500	2.A FE
582839-AF-3 58933Y-AT-2	MEAD JOHNSON NUTRITI		02/15/2022	SOUTHWEST SECURITIES		4,988,025	3,750,000		1.G FE
58933Y-AV-5	MERCK & CO INC		02/10/2022 02/11/2022	FTN FINANCIAL		10,510,900 10,971,600	10,000,000 10,000,000		1.E FE
59156R-BN-7	WETLIFE INC		01/25/2022	BOK Financial Securities		20,254,752	17,715,000		1.G FE
609207-AP-0	MONDELEZ INTL INC		01/26/2022	SOUTHWEST SECURITIES		15,354,560	13,000,000	135,281	2.B FE
654106-AM-5	NIKE INC		02/10/2022	FTN FINANCIAL		18,975,505	18,517,000		1.E FE
655844-BY-3 67066G-AG-9	NORFOLK SOUTHN CORP		02/02/202202/04/2022	OPPENHEIMER & CO., INC.		11,364,700	10,000,000		2.A FE 1.F FE
67066G-AG-9	NVIDIA COMPORATION		02/04/2022						1.F FE
713448-CC-0	PEPSICO INC		02/10/2022	BOK Financial Securities		5,296,500	5,000,000	500	1.E FE
713448-DP-0	PEPSICO INC		02/07/2022	BOK Financial Securities		10,495,000	10,000,000	117,875	1.E FE
713448-DV-7	PEPSICO INC		02/04/2022	BOK Financial Securities		9,515,247	8,344,000		1.E FE
713448-EU-8	PEPSICO INC		02/07/2022	SOUTHWEST SECURITIES		16,275,300	15,000,000		1.E FE
717081-ED-1 717081-EK-5	PFIZER INC		02/10/2022	FTN FINANCIAL		5,692,600 5,412,698	5,000,000 5,000,000		1.F FE
743315-AS-2	PROGRESSIVE CORP		02/15/2022	SOUTHWEST SECURITIES		22,257,400	20,000,000		1.F FE
743315-AT-0	PROGRESSIVE CORP		01/26/2022	SOUTHWEST SECURITIES		17,752,350	15,000,000	232,750	1.F FE
74432Q-AK-1	PRUDENTIAL FINL INC		01/14/2022	SOUTHWEST SECURITIES		3,885,690	3,000,000		1.G FE
74432Q-CD-5 78408L-AC-1	PRUDENTIAL FINL INC		01/14/2022 02/14/2022	SOUTHWEST SECURITIES FTN FINANCIAL		18,296,250 4,515,760	15,000,000 4,000,000		1.G FE
824348-AS-5	JUHNSUN S C & SUN INSHERWIN WILLIAMS CO		02/14/2022	BOK Financial Securities		4,515,760			2.B FE
84132G-AE-9	SOUTHEAST ALASKA REG		01/12/2022	SOUTHWEST SECURITIES		7,520,400	7,500,000	9.439	1.0 FE
855244-AS-8	STARBUCKS CORP		01/25/2022	FTN FINANCIAL		6,220,186	5,300,000	47,700	2.B FE
855244-AX-7	STARBUCKS CORP		01/14/2022	FTN FINANCIAL		8,088,000	8,000,000		2.A FE
855244-BA-6	STARBUCKS CORP		01/19/2022	SOUTHWEST SECURITIES		20,626,300	20,000,000		2.B FE
871829-BD-8 88579Y-BD-2	SYSCO CORP		01/03/2022 02/14/2022	SOUTHWEST SECURITIES VARIOUS		7,670,975 32,921,479			2.B FE 1.E FE
886546-AD-2	TIFFANY & CO NEW		02/07/2022	VARIOUS		37,383,742	29,423,000	485,494 502 264	1.E FE
0000TU ND 2	111 1 (141 V VV 19-11		02/01/2022	Trail 000		,000, 142	£0,505,000	002,204	1.6 16

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

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
'	_		•	· ·	ŭ	<i>'</i>	ŭ	Ü	NAIC
									_
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
		roleigii			Slock				
89417E-AM-1	TRAVELERS COMPANIES		02/16/2022	SOUTHWEST SECURITIES		10,839,200	10,000,000	86,667	
90366J-AF-4	USG ASSETS LLC		01/03/2022	Lucid Management & Capital Part LP		55,000,000	55,000,000		1.A FE
907818-DZ-8	UNION PAC CORP		02/11/2022	SOUTHWEST SECURITIES		535,965	500,000		2.A FE
907818-EJ-3	UNION PAC CORP		02/03/2022	VARIOUS		15,903,020	14,000,000		2.A FE
907818-EN-4	UNION PAC CORP		02/10/2022	FTN FINANCIAL		4,463,213	4,110,000		2.A FE
907818-FT-0	UNION PAC CORP		02/03/2022	OPPENHEIMER & CO., INC.		10,016,600	10,000,000		1.G FE
911312-BV-7	UNITED PARCEL SVCS I		02/08/2022	BOK Financial Securities		4,069,027	3,203,000		1.G FE
911312-BW-5	UNITED PARCEL SVCS I		02/10/2022	VARIOUS		46,159,831	33,703,000	647,982	1.G FE
92826C-AF-9	VISA INC		02/11/2022	FTN FINANCIAL		9,259,745			1.D FE
931142-DB-6	WALMART INC		02/14/2022	BOK Financial Securities		2, 197, 996	1,627,000		1.C FE
71644E-AG-7	PETRO-CANADA	A	01/05/2022	MORGAN, STANLEY		12,819,800	10,000,000	85,118	2.A FE
423012-AG-8	HEINEKEN NV	D	02/23/2022	OPPENHÉIMER & CO., INC.		5,582,200	5,000,000		2.A FE
50247V-AB-5	LYB INTERNATIONAL FI	D	02/15/2022	OPPENHEIMER & CO., INC.		1,356,475	1,170,000		2.B FE
822582-BY-7	SHELL INTERNATIONAL	D	01/25/2022	VARIOUS		27,213,550	25,000,000		1.D FE
Q3092*-AA-3	DALRYMPLE BAY FIN	D	03/02/2022	BANK OF AMERICA		10,000,000	10.000.000		2.B FE
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED	D	01/01/2022	CAPITALIZED INTEREST		133,990	133,990		2.A PL
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		02/24/2022	VARIOUS		2.080.532	2.080.532		2.A PL
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER		03/28/2022	DIRECT		1,813,599	1,813,599		4.A S
			03/20/2022	UINEUI					
	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,390,786,423	1,222,401,121	13,651,471	XXX
000000-00-0	PRACTICEHWY.COM T/L B 1L 9/18		03/31/2022	CAPITALIZED INTEREST		36,808	36,808		5
000000-00-0	SDG MGMT COMPANY DD T/L 1L 12/18		03/15/2022	PURCHASE		346,713	346,713		5
000000-00-0	NATIONWIDE ENERGY DD T/L 1L 3/19		01/31/2022	FREE RECEIVE OF SECURITIES			264,426		5
000000-00-0	NATIONWIDE ENERGY R/C 1L 3/19		03/30/2022	PURCHASE			99,160		5
000000-00-0	URGENT CARES OF AMERICA HOLDINGS I T/L		03/31/2022	CAPITALIZED INTEREST		22,845	22,845		5
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 8/1		02/16/2022	CAPITALIZED INTEREST		2,608	2,608		5.
000000-00-0	CRUNCH HOLDINGS T/L 1L 6/19		03/31/2022	CAPITALIZED INTEREST		9,216	9,216		5.
000000-00-0	CRUNCH HOLDINGS R/C 1L 6/19		03/31/2022	CAPITALIZED INTEREST		580	580		5.
000000-00-0	CPF DENTAL DD T/L 1L 8/19		01/31/2022	CAPITALIZED INTEREST		4,647	4,647		5.
000000-00-0	KEMBERTON HEALTHCARE T/L 1L (ADD-ON) 10/		02/16/2022	CAPITALIZED INTEREST		1,739	1,739		5
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18		01/31/2022	FREE RECEIVE OF SECURITIES		73.043	73.043		4.C PL
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		03/31/2022	CAPITALIZED INTEREST		12.723	12.723		4.C PL
000000-00-0	VASA FITNESS DD T/L 1L 4/17		03/31/2022	CAPITALIZED INTEREST		3,740	3.740		5
000000-00-0	VASA FITNESS B/C 1L 4/17		03/31/2022	CAPITALIZED INTEREST		57	57		5
000000-00-0	CPF DENTAL DD T/L 1L (ADD-ON) 11/20		02/16/2022	CAPITALIZED INTEREST		930	930		5
000000-00-0	THE SMILIST DD T/L 1L 12/20		02/16/2022	VARIOUS			126 , 782		5.
000000-00-0	ALDER HOLDINGS DD T/L 1L 12/20		02/14/2022	VARIOUS		470.966	483.938		J
									5
000000-00-0	D4C DENTAL R/C 1L 12/20		01/05/2022	PURCHASE		58,036	58,036		5.C IF
000000-00-0	WRM HOLDINGS R/C 1L 10/20		03/28/2022	PURCHASE		41,335	41,335		5.C IF
000000-00-0	STUDIO MOVIE T/L 1L 4/21		03/31/2022	CAPITALIZED INTEREST		14,413	14,413		5.C IF
000000-00-0	STUDIO MOVIE DD T/L 1L 4/21		03/31/2022	VARIOUS			373,980		5.C IF
000000-00-0	MERIDIAN WASTE T/L A 1L 4/18		01/12/2022	DIRECT		1,452,859	1,474,984		5.C IF
000000-00-0	MERIDIAN WASTE DD T/L 1L 4/18		03/28/2022	PURCHASE		369,047	369,047		5.C IF
000000-00-0	CAREVET DD T/L 1L (ADD-ON) 6/21		12/21/2021	DIRECT		1, 179, 045	1, 197,000		5.C IF
000000-00-0	D4C DENTAL DD T/L 1L (ADD-ON) 7/21		03/14/2022	PURCHASE		60,886			5.C IF
000000-00-0	CAREVET DD T/L 1L (ADD-ON) 10/21		12/21/2021	DIRECT		298,455	303,000		5.C IF
000000-00-0	CPF DENTAL DD T/L 1L (ADD-ON) 10/21		02/03/2022	CAPITALIZED INTEREST		3,080	3,080		5.C IF
000000-00-0	REFOCUS MANAGEMENT T/L 1L 12/21		12/30/2021	DIRECT		1,900,862	1,939,655		5.C IF
000000-00-0	REFOCUS MANAGEMENT DD T/L 1L 12/21		03/17/2022	VARIOUS			96,983		5.C IF
000000-00-0	REFOCUS MANAGEMENT R/C 1L 12/21		12/30/2021	DIRECT		(3,879)			5
000000-00-0	SOUTH COAST TERMINALS T/L 1L 12/21		12/13/2021	DIRECT		2,566,968	2,619,355		5.C IF
000000-00-0	SOUTH COAST TERMINALS R/C 1L 12/21		12/13/2021	DIRECT		(5,613)	2,5.0,000		5
000000-00-0	CAREVET DD T/L 1L (ADD-ON) 12/21		03/31/2022	VARIOUS		1,706,758	1,772,152		5.C IF
	VALANT MEDICAL SOLUTION T/L 1L 12/21		03/30/2022	VARIOUS		2,454,115	2,503,977		5.0 IF
1000000_00_0				MOLUAN		2.404.110	2.303.9//		1J.V IF
000000-00-0									E
000000-00-0	VALANT MEDICAL SOLUTION R/C 1L 12/21		12/30/2021	DIRECT		(5,209)			5
							934,946		5 5.C IF

Show All Long-Term	Danda and Ctack	Acquired During t	the Current Quarter
SHOW All LONG-TERM	i bolius aliu Stock	. Accumed Dunna i	ine Guneni Quantei

			Show All I	Long-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
					-		-		NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
	Daniel de la companya della companya de la companya de la companya della companya	F		Name of Vanden		A - 4 1 O 4	D \ /- l		
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
000000-00-0 7 MINDSETS INTERMEDIATE R/C 1L 12/21 . 000000-00-0 THE SMILIST DD T/L B 1L (ADD-ON) 1/22			12/30/2021	DIRECT		(4,675)			5
48856@-AA-O KEMBERTON HEALTHCARE T/L 1L 10/18			01/11/2022 02/16/2022	CAPITALIZED INTEREST		(12,859)21,733	21,733		5
			02/ 10/2022	CAPITALIZED INTEREST		· ·	·		3
1909999999. Subtotal - Bonds - Unaffiliated B	ank Loans					14,923,742	15,274,517		XXX
2509999997. Total - Bonds - Part 3						1,407,651,997	1,239,770,357	13,651,471	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,407,651,997	1,239,770,357	13,651,471	XXX
05554M-10-0 BIP BERMUDA HLDNGS I		D	01/11/2022	WELLS FARGO	1,000,000.000	25,000,000	0.00		2.C FE
000000-00-0 NEW FM PARENT SENIOR REDEEMABLE PREFER			12/28/2021	DIRECT	100.320	100,320	0.00		3.C IF
4019999999. Subtotal - Preferred Stocks - Ind	lustrial and Miscellaneous (Unaffiliated) Perp	etual Prefe	rred			25,100,320	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3	, , ,					25,100,320	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
45099999999. Total - Preferred Stocks						25.100.320	XXX	7000	XXX
000000-00-0 GAUGE 7 MINDSETS INTERMEDIATE COMMON S	070	ı	12/30/2021	DIRECT		25, 100, 320	^^^		^^^
999999-96-4 WEALTHFRONT WARRANT	310		02/16/2022	DIRECT	977.000	97,390			
5029999999. Subtotal - Common Stocks - Indi	ustrial and Missellaneous (Unoffiliated) Other	·		UINCU		97,390	XXX		XXX
024071-83-9 American Balanced Fund Class R5	lustriai ariu iviiscellarieous (Orialililateu) Otrie	#I	03/25/2022	American Funds - 401k	1.504.730	97,390 47,790	^^^		^^^
			03/25/2022	Dodge & Cox - 401k	1,423.010	47,790			
779552-40-5 Equity Index 500 - I CL			03/25/2022	T. Rowe Price - 401k	536.960	61,590			
			03/28/2022	T. Rowe Price - 401k	61.790	2,090			
77954M-30-3 T Rowe Price Capital Appreciation I CL			03/29/2022	T. Rowe Price - 401k	1.928.580	67.696			
741479-40-6 T Rowe Price Growth Stock - I CL			03/25/2022	T Rowe Price	90.310	7,987			
	- I CL		03/25/2022	T Rowe Price	21.110	271			
	CL		03/25/2022	T Rowe Price	614.560	11,256			
872797-30-3 T Rowe Price Retirement 2015 Fund- I C			03/18/2022	Alger American Fund	458.200	6,117			
872797-84-0 T Rowe Price Retirement Balance I Fund			01/01/2022	T. Rowe Price - 401k	3.670	46			
872797-40-2 T Rowe Price Retirement I 2020 Fund- I			03/25/2022	T. Rowe Price - 401k	17,597.970	245,784			
872797-60-0 T Rowe Price Retirement I 2030 Fund -	I CL		03/25/2022	T. Rowe Price - 401k	10,581.380	164, 184			
872797-80-8 T Rowe Price Retirement I 2040 Fund -	I CL		03/25/2022	T. Rowe Price - 401k	2,799.110	46,312			
872797-87-3 T Rowe Price Retirement I 2050 Fund -	I CL		03/25/2022	T. Rowe Price - 401k	644.920	10,890			
872797-85-7 T Rowe Price Retirement 2060 Fund			03/25/2022	T. Rowe Price - 401k	46.510	884			
77957T-40-4 T Rowe Price U.S. Treasury Intermediat	te Fund		03/22/2022	T. Rowe Price - 401k	1,870.730	10,938			
779578-30-1 T Rowe Price Value - I CL			03/25/2022	T Rowe Price	2,048.190	92,131			
	STOCK Fund		03/28/2022	T. Rowe Price - 401k	476.940	13,771			
77957P-40-2 T. Rowe Price Short-Term Bond I-CL			03/25/2022	T. Rowe Price - 401k	1,303.440	5,541			
			01/01/2022	T Rowe Price	2.480 88.076.940	22 88.074			
	Auditurale Designations Net Activities	h - 0\/0	01/12/2022	I. Howe Price - 40 IK	88,076.940		V////		·
5329999999. Subtotal - Common Stocks - Mu		ne SVO				902,708	XXX		XXX
5989999997. Total - Common Stocks - Part 3						1,000,098	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,000,098	XXX		XXX
5999999999. Total - Preferred and Common S	Stocks					26,100,418	XXX		XXX
6009999999 - Totals						1,433,752,415	XXX	13,651,471	XXX

					Show All Lo	ng-Term Bo	onds and Stoo	k Sold, Red	leemed or C	Otherwise	Disposed of	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
				-			-	-		11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change in		Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	, ,	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of					_			, ,	Value at		Gain	Total Gain	Received		Admini-
Ident-		Far.	Diamagal	Name	Number of Shares of	Consid-		Actual	Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted		Gain			During	tractual Maturity	
	D double		Disposal				D \ / - l		Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on			
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNMA REMIC TRUST		03/01/2022	MBS PAYDOWN		217,319 9,181	217,319 9,181	222,887 10,081	217,530 9,186		(212)		(212)	217,319 9,181				923 70	02/20/2050 09/25/2036	1.B FE
	SMALL BUSINESS ADMINISTRATION BOND		03/01/2022	MBS PAYDOWN			7,944		7,947		(3)		(4)	7,944				55	08/01/2022	
	USG ASSETS LLC CORPORATE		01/13/2022	MATURITY		55,000,000	55,000,000	55,000,000	55,000,000		(0)		(0)	55,000,000				9.710	01/13/2022	
	UNITED STATES TREAS		.03/31/2022	MATURITY		1,080,400	1,080,400	1,079,303	1,080,344		56		56	1,080,400				10 , 129		
	99. Subtotal - Bonds - U.S. Governme	nts				56.314.844	56.314.844	56.320.680	56.315.007		(163)		(163)	56.314.844				20.887	XXX	XXX
655867-JC-4			03/01/2022			1,000,000	1,000,000	1,000,000	1,000,000				/	1,000,000				24,750	_03/01/2022 _	
				CONVERSION TAX FREE																
833085-Z4-8	SNOHOMISH CNTY WASH		02/01/2022	EXCHANGE		1,838,760	1,845,000	1,821,402	1,838,583		177		177	1,838,760				8,072	12/01/2024	1.B FE
070999999	99. Subtotal - Bonds - U.S. Political Su	ubdivis	ions of Sta	tes, Territories and	Possessions	2,838,760	2,845,000	2,821,402	2,838,583		177		177	2,838,760				32,822	XXX	XXX
10604P-AD-5	BRAZORIA CNTY TEX IN		03/01/2022			100,000	100,000	95,485	95,626		18		18	95,644		4,356	4,356	4,250	03/01/2039	1.G
				SINKING FUND REDEMPTIO	N .															
	CALIFORNIA MUN FIN A		.01/01/2022			60,000	60,000	60,000	60,000					60,000				378	10/01/2035 _	
	FHLMC REMIC SERIES		03/01/2022	. MBS PAYDOWN		264,202	264,202	241,043	263,781		421		421	264,202				1,506	12/15/2025	
	FHLMC REMIC SERIESFHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN		367, 187 326, 049	367, 187 326, 049	334,599 297,329	366,533		570		655 570	367 , 187				2,081 1,784	12/15/2025 01/15/2026	
	FHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN		217.519	217.519	201.341	217.214		305		305	217.519				1,217		
	FHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN		67,636	67,636				136		136					391	02/15/2026	
3137A7-EV-8	FHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN		550,370	550,370	492,845	549,462		908		908	550,370				3, 185		
3137A7-RG-7	FHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN		322,207	322,207	297,991	321,727		481		481	322,207				1,840	03/15/2026	1.B FE
3137AP-VQ-0	FHLMC REMIC SERIES		_03/01/2022 _	MBS PAYDOWN		745,774	745,774	792,385	746,687		(914)		(914)	745,774				3,438	03/15/2026	
	FHLMC REMIC SERIES		03/01/2022	. MBS PAYDOWN			83,763	81, 113	83,304		460		460	83,763				518		
	FHLMC REMIC SERIESFHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN		30,817	30,817 17,485	30,408 17,338	30,794		22		22	30,817				293 164	08/15/2022	
	FHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN		17,485	11,953	12,057	11,953					11,953				104	08/15/2022 02/15/2023	
	FHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN		31,574	31,574	31,968	31,574					31.574				256	06/15/2023	
	FNMA REMIC TRUST		03/01/2022	MBS PAYDOWN		1,230	1,230	1,195	1,229					1,230				13	06/25/2037	1.B FE
31397S-RW-6	FNMA REMIC TRUST		03/01/2022	MBS PAYDOWN		403,805	403,805	354,544	402,693		1,112		1,112	403,805				2,024	04/25/2026	1.B FE
31398M-PG-5	FNMA REMIC TRUST		03/01/2022	MBS PAYDOWN		207,631	207,631	197,695	207,331		300		300	207,631				1,435	03/25/2025	
31398N-F7-4	FNMA REMIC TRUST		03/01/2022	. MBS PAYDOWN		61,541	61,541	61,520	61,540		1		<u> </u>	61,541				409	10/25/2025	
31398P-W2-1 31398Q-5P-8	FNMA REMIC TRUSTFHLMC REMIC SERIES		03/01/2022	MBS PAYDOWN							(55)		(55)					654 384	05/25/2030 05/15/2030	
	FRISCO TEX ECONOMIC		03/01/2022	CALL at 100.000		1,415,000	1,415,000	1,415,000	1,415,000					1,415,000				21,725	02/15/2030 02/15/2023	
	GEORGIA MUN ELEC AUT		01/01/2022			3,000,000	3,000,000	3,034,830	3,000,000					3,000,000					01/01/2022	1 G FF
23,070077 217 0	DEGRAM MORE ELLEVINO			SINKING FUND REDEMPTIO	V	3,000,000														
63607V-AA-4	NATIONAL FIN AUTH N		01/01/2022			90,000	90,000		90,000					90,000				646	07/01/2035	2.B FE
				SINKING FUND REDEMPTIO	١ .															
	NATIONAL FIN AUTH N		01/01/2022	l		20,000	20,000	20,000	20,000			ļ	}	20,000		ļ	}	164	10/01/2037 _	
	NORTH CAROLINA TPK A		01/01/2022			3,000,000	3,000,000	3,000,000	3,000,000				 	3,000,000			400 000	63,750	01/01/2022	
	PUERTO RICO COMWLTH		03/15/2022	DIRECT		162,880	130,304									162,880	162,880		03/31/2022	
09099999	99. Subtotal - Bonds - U.S. Special Re	evenue	S	TOTAL THE DEDUCTION		11,697,185	11,664,609	11,367,897	11,525,515		4,433		4,433	11,529,949		167,236	167,236	179,066	XXX	XXX
00164T-AD-0	AMC EAST CMNTYS LLC		_01/15/2022	SINKING FUND REDEMPTIO	١	10,336	10,336	13,721	10,336			1		10.336		1		311	_01/15/2053 _	1.F FE
	BB&T CORP SUB MEDIUM		02/22/2022	CALL at 100.000		7,000,000	7,000,000	6,951,420	6,998,687		826	<u> </u>	826	6,999,514		486	486	115,208	03/22/2022	
	BANK OF AMERICA CORP		01/31/2022	CALL at 100.000		15,000,000	15,000,000	15,000,000	15,000,000					15,000,000		400		300,000	01/30/2038	
	BERKLEY W R CORP		03/15/2022	MATURITY		5,000,000	5,000,000	4,981,000	4,999,518		482		482	5,000,000				115,625		
12326Q-AA-2	BUSINESS JET SEC LLC		_03/15/2022 _	MBS PAYDOWN		66 , 121	66,121	68,096	66,147		(27)		(27)	66,121				460	07/15/2034	1.G FE
12327B-AA-4	BUSINESS JET SECURITIES LLC		03/15/2022	MBS PAYDOWN		286,068	286,068	288,214	286 , 102		(33)	ļ	(33)	286,068		ļ		704	04/15/2036	
	BUSINESS JET SEC LLC		03/15/2022	. MBS PAYDOWN		150,285	150,285	151,412	150,285					150,285				606	11/15/2035	
12563L-AN-7	CLI FDG VI LLC		03/18/2022	MBS PAYDOWN		222,750	222,750	224,978	222,778		(28)		(28)	222,750					09/18/2045	. 1.F FE
1066511 11 0	CVS PTC 2013		03/10/2022	SINKING FUND REDEMPTIO	١	189,276	189,276	200,955	189,363		(86)		(86)	189,276		1		1 400	01/10/2036	2 0 55
	CWALT INC 2005–7CB		03/01/2022	MDC DAVDOWN		15 986	16 030	16 520	16 030		(00)	†	(00)	16 030		(44)	(44)		01/25/2035	

				SII	IOW All LO	ng-renn bo	onds and Sto	ck solu, rec	aeemea or c	Jinerwise L	Jisposea (סו During נו	ne Current	Quarter							
1	2	3 4		5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				N	Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disp	ocal		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Da		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
	CAMPBELL SOUP CO			CALL at 100.728	Stock	4,029,122	4,000,000	3,973,680	3,998,266	(Decrease)	515	Hizeu	515	value	3,998,781	Disposai	1,219	1,219		08/02/2022 .	
16162X-AH-0	CHASE MORTGAGE FIN T	03/04/	2022	MBS PAYDOWN		4,029,122	1,776	1,750	926	850			850		1,776		(353)	(353)	00,011		1.D FM
	CITIGROUP	01/31/	2022	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000		(000)	(000)	112,500	01/30/2034	
17307G-L2-2	CITIGROUP MTG LN TR		2022	MBS PAYDOWN		95,516		85,970	90,581		272		272				4,663	4,663	644	11/25/2035 .	
19260M-AA-4	COINSTAR FUNDING LLC		2022	MBS PAYDOWN		61,563	61,563	63,618	61,563						61,563				803	04/25/2047 .	2.B FE
	COLUMBIA PPTY TR OPE			CALL at 108.856		12,919,030	11,868,000	11,659,098	11,753,941		543		543		11,754,483		113,517	113,517	1,182,369	04/01/2025 .	
	COLUMBIA PPTY TR OPE			CALL at 108.715		8,426,500	7,751,000	7,502,427	7,591,658	ļ	518	 	518		7,592,176		158,824	158,824	787,093	08/15/2026 .	
	DOMNOS PIZZA MSTR DUKE RLTY LTD PARTNE			MBS PAYDOWN		6,550,463	6, 139,000	21,221 6,066,253	6,112,856		995		995		6, 113, 851		25, 149	25, 149	209 457,506	07/25/2048 . 12/01/2024 .	
404411-M1-3	DUNE HELL EID FANTINE	13/	2022	SINKING FUND REDEMPTION		0,000,403	0, 139,000		0,112,830		990		995		0,110,601		25, 149	23, 149	437 , 300	12/01/2024 .	4.M FE
28932M-AA-3	ELM ROAD GENERATING	02/11/	2022	CONTROL ON THE PROPERTY OF T		242,965	242,965	242,965	242,965				L		242,965		L	L	6,328	02/11/2030 .	1.F FE
	FNMA REMIC TRUST		2022	MBS PAYDOWN		210,045	210,045	218,855	210,307		(262)		(262)		210,045				1,053	02/25/2048 .	
316773-CL-2	FIFTH THIRD BANCORP			CALL at 100.000		2,000,000	2,000,000	2,074,600	2,001,099		(1,099)		(1,099)		2,000,000				28,778	03/15/2022 .	2.A FE
				SINKING FUND REDEMPTION																	
	FORT BENNING FAMILY			MDO DAMPONIA		29,687	29,687	38,058	29,687						29,687				904	01/15/2051 .	
	GSR MTG TR 2006-1F			MBS PAYDOWN		17,511 75,600	19,692 89,840	19,470 90,401	19,683	29, 166	9 (8)		29 , 158		19,692		(2, 181)	(2, 181)	139 781	02/25/2036 . 02/25/2036 .	
	GLOBAL SC FINANCE SRL	03/17/		MBS PAYDOWN					869,977	29, 100	(8)		29, 138				(14,239)	(14,239)	3,092	10/17/2040 .	
	GLOBAL SC FINANCE VII SRL	03/17/	2022	MBS PAYDOWN		261,429	261,429	263,390	261,454		(25)		(25)		261,429				846	08/17/2041 .	
	GULF SOUTH PIPELINE			CALL at 100.000		5,000,000	5,000,000	5,027,000	5,000,682		(682)		(682)		5,000,000				53,333	06/15/2022	
				CONVERSION TAX FREE																	
	HP INC			EXCHANGE		8,640,294	8,615,000	8,641,190	8,640,423		(129)		(129)		8,640,294				20,927	06/17/2031 .	
	HALLIBURTON CO			CALL at 105.819		2,723,780	2,574,000	2,571,658	2,572,985		35		35		2,573,021		979	979	176,407	11/15/2025 .	
	INSTAR LEASING III, LLC		2022	MBS PAYDOWN		79,241 78,619	79,241 78,619		79,248 78,712		(7)		(7)		79,241 78,619				324	02/15/2054 . 03/15/2058 .	
	JP MORGAN MTG TR	03/01/	2022	MBS PAYDOWN		8,138			5,941	2,210	(90)		2,210				(14)	(14)	68	07/25/2036 .	
	JP MORGAN MTG TR	03/01/	2022	MBS PAYDOWN		20.564	16,040	15,850	15.887	2,210	150		150		16.037		4.527	4.527	111	06/25/2037 .	1.D FM
46630W-AX-8	JP MORGAN MTG TR		2022	MBS PAYDOWN		3,928	3,935	3,960	3,935						3,935		(7)	(7)	37	06/25/2037	1.D FM
494550-BJ-4	KINDER MORGAN ENERGY			MATURITY		4,337,000	4,337,000	4,419,230	4,338,616		(1,616)		(1,616)		4,337,000					03/01/2022 .	2.B FE
F00000 4F -	LEGNARD WOOD FAMILY	24.1:-		SINKING FUND REDEMPTION		27 22-	07.00-	3, 3,5	27 2			1			27 25-					07/45/0046	0.055
	LEONARD WOOD FAMILY			CALL at 102 222		67,237	67,237	74,748	67,237		5,928		F 000		67,237		450.040	150 040	1,987	07/15/2040	
	NEWMONT GOLDCORP COR			CALL at 103.328		20, 138, 545	19,490,000 10,000,000	18,423,464 9,944,400	19,324,729 9,998,793		5,928		5,928 649		19,330,657 9,999,442		159,343 558	159,343 558		03/15/2023 .	
	PLAINS ALL AMERN PIP			CALL at 100.000		24,800,000	24,800,000	24,840,090	24,787,697		740		740		24,788,437		11,563	11,563	226,300	06/01/2022 .	
	PUREWEST FUNDING LLC		2022	MBS PAYDOWN			868,716	868,716	868,716						868,716				8,905	12/22/2036 .	
754907-AA-1	RAYONIER INC		2022	CALL at 100.000		3,000,000	3,000,000	2,993,430	2,999,809	(751)	758	ļ			2,999,815	ļ	185	185	29,063	04/01/2022	2.C FE
83546D-A J -7	SONIC CAP LLC 2020-1		2022	MBS PAYDOWN		25,000	25,000	27,367	25,008		(8)		(8)		25,000				181	01/20/2050 .	
83546D-AN-8	SONIC CAPITAL LLC			MBS PAYDOWN		12,500	12,500	12,580	12,500						12,500				46	08/20/2051 .	
83546D-AQ-1 _872480-AF-5	SONIC CAPITAL LLCTIF FUNDING II LLC			MBS PAYDOWN		5,000 35.844	5,000 35.844	5,000 36,202	5,000 5,848		(4)		(4)		5,000 35,844				22 152	08/20/2051 _. _02/20/2046 _.	
	TEXTAINER MARINE VII			MBS PAYDOWN		130,286	35,844130,286	132,647	130,316		(30)		(30)		130 , 286				592	02/20/2046 . 08/20/2045 .	
	TEXTAINER MARINE			MBS PAYDOWN		120,000	120,000	119,979	119,857		143		143		120,000				388	08/20/2046 .	
89656G-AA-2	TRINITY RAIL LEASING LP		2022	MBS PAYDOWN		97,748		98,585	97,753		(5)		(5)		97,748				368	07/19/2051 .	1.F FE
89683L-AA-8	TRP 2021-2 LLC			MBS PAYDOWN		176,470	176,470	177,562	176,476		(6)		(6)		176,470				633	06/19/2051 .	
	UNITEDHEALTH GROUP I			MATURITY		3,000,000	3,000,000	2,979,300	2,999,514		486	ļ	486		3,000,000			ļ	43 , 125	03/15/2022 .	
	BANK OF NOVA SCOTIA	A	2022	CALL at 100.000		10,000,000	10,000,000	10,000,000	10,000,000				267		10,000,000		5.790	5.790	200,000	01/31/2031 .	
	HUSKY ENERGY INC TECK RESOURCES LTD	A02/09/	2022	MATURITY		8,414,689	8,000,000 10,000,000		7,993,943 10,000,000		267		267		7,994,210 10,000,000		5,790	5,790	516,023 237,500	04/15/2024	
	USQ RAIL I LLC	A 03/28/	2022	MBS PAYDOWN		10,000,000	134.771	10,382,300	134.777		(6)		(6)		134.771				506	02/28/2051 .	
	USQ RAIL II / USQ CANADA	A03/28/	2022	MBS PAYDOWN		103,678	103,678	104,400	103,683		(5)		(5)		103,678				385	06/28/2051 .	
12807C-AA-1	CAL FDG IV LTD	D	2022	MBS PAYDOWN		148,750	148,750	151,437	148,779		(29)		(29)		148,750				550	09/25/2045 .	1.F FE
	GCI FUNDING I LLC	C	2022	MBS PAYDOWN		82,778	82,778	83,460	82,784		(6)		(6)		82,778					06/18/2046 .	1.F FE
404280-AL-3	HSBC HLDGS PLC	D01/14/	2022	MATURITY		1,000,000	1,000,000	1,064,490	1,000,386		(386)	ļ	(386)		1,000,000			ļ	24,375	01/14/2022 .	1.G FE
865622-AT-1	SUMITOMO MITSUI BANK	D1/12/	2022	MATURITY		17,500,000	17,500,000	17,880,450	17,501,392	L	(1,392)	<u> </u>	(1,392)		17,500,000				345,625	01/12/2022 .	1.E FE

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	leemed or (Otherwise I	Disposed o	of During tl	he Current Quarter							
1	2	3	4	5	6	7	8	9	10		nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
									5			Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Stock	Stated	and
OLIOID									Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange		T	Dividends	Con-	SVO
CUSIP			Diamaga	N	Number of	0		A -4I	Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident- ification	Description	For-	Disposal Date	Name of Purchaser	Shares of Stock	Consid-	Par Value	Actual Cost	Carrying Value	Increase/	tization)/	Recog-	(11 + 12 - Carrying 13) Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date	strative Symbol
	SYNGENTA FIN N V	eign	03/28/2022	MATURITY	Stock	eration 3,000,000	3,000,000	2,995,140	2,999,864	(Decrease)	Accretion 136	nized	13) Value	3.000.000	Disposai	Disposai	Disposai	46,875		2.B FE
88315L-AG-3	TEXTAINER MARINE VII	D	03/20/2022 _	MBS PAYDOWN		236,689	236,689	240,092	236,731		(41)		(41)	3,000,000						1.F FE
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		03/02/2022	VARIOUS		262,416	262,416	262,416	262,416					262,416					.04/01/2029	
610340-AA-8	MONROE CAPITAL PRIVATE CREDIT FEEDER IVA		01/18/2022 _	DIRECT		9,965,922	9,965,922	9,965,922	9,965,922					9,965,922					12/11/2027	
610340-AB-6	MONROE CAPITAL PRIVATE CREDIT FEEDER IVB		01/18/2022 .	DIRECT		1,993,184	1,993,184	1,993,184	1,993,184					1,993,184				405.070	_12/11/2027 _	
66706*-AA-6 67400#-AA-9	NORTHSTAR MEZZANINE PARTNERS VII FEEDER OAKTREE MEZZANINE FUND V FEEDER		03/04/2022 02/04/2022	VARIOUS		777,834 1,183,842	777,834 1,183,842	777,834 1,183,842	777,834 1,183,842					777,834 1,183,842				135,272	_06/10/2034 _10/09/2030	
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		03/31/2022	VARIOUS		1, 103,642	11,010	1, 103,042	11,010					1, 103,042				6,847		1.E PL
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE II		03/31/2022 _	VARIOUS		570, 157	570, 157	570, 157	570 , 157					570 , 157				54,530	_11/19/2027 _	
110999999	99. Subtotal - Bonds - Industrial and M	1iscella	aneous (Un			222,505,401	219, 107, 631	218,673,546	218,616,589	31,475	7,244		38,719	218,655,309		469,965	469,965	6,464,032	XXX	XXX
				SINKING FUND REDEMPTION																_
	PRACTICEHWY.COM T/L 1L 9/18		03/31/2022 _	SINKING FUND REDEMPTION		3,884	3,884	3,808	3,858		26		26	3,884				85	_09/27/2023 _	5
	SDG MGMT COMPANY DD T/L 1L 12/18		03/15/2022	STINKTING FUND NEDEWIFTTON														190	_12/07/2023 _	5
				SINKING FUND REDEMPTION																
	TECHSTYLE T/L 1L 12/18		03/31/2022 _			107,425	107,425	105,277	106,569		856		856	107,425				2,686	_12/29/2023 _	5
	AMERICAN PHYSICIAN R/C 1/19		40 (04 (0004	SINKING FUND REDEMPTION		596	596	596	500					500					00 (04 (0000	-
	AMERICAN PHYSICIAN R/C 1/19		12/31/2021	SINKING FUND REDEMPTION		596	596	596	596					596					_03/31/2022	5
	AMERICAN PHYSICIAN T/L A 1L 1/19	l	_03/31/2022 _	OTNICTIVO TOND TIEDEMI TTON			L L												_03/31/2022 _	5
				SINKING FUND REDEMPTION																
	AMERICAN PHYSICIAN DD T/L B 1L 1/19		03/31/2022	OLIVINO FIND DEDENOTION		434,916	434,916	428,405	434,916					434,916					_03/31/2022	5
	PURCHASING POWER T/L 1L 2/19		03/31/2022	SINKING FUND REDEMPTION		49,575	49,575	48,831	49,263		312		312	49,575				911	_02/06/2024 _	5
	TOTO INOTINO PONENT THE 12 27 13		90/01/2022 _	FREE DELIVER OF															_y2/00/2024	J
	NATIONWIDE ENERGY DD T/L 1L 3/19		01/31/2022	SECURITIES		255,953	264,426	253, 187	255,621		332		332	255,953				1,935	_03/07/2024	5
	NT.11/4 PD T/1 P 41 40/40		04 (05 (0000	SINKING FUND REDEMPTION		004 407	004 407	202 204	070 000		4 407		4 407	204 427				4 005	40 (00 (0000	_
	NTIVA DD T/L B 1L 10/16		01/25/2022 _	SINKING FUND REDEMPTION		881,167	881,167	868,264	879,669		1,497		1,497	881,167				4,895	_12/30/2022 _	5
	GAT - AIRLINE GROUND DD T/L 1L 7/19		12/31/2021	STINKTING FOND HEDEMITTION		152	152	129	139		13		13	152					.07/18/2024	5.
	URGENT CARES OF AMERICA HOLDINGS I T/L		03/31/2022 _	VARIOUS		279,927	279,927	275,430	277,591		2,336		2,336	279,927				6, 196	.07/31/2024	5
	AMEDICAN DINOLOLAN TALLS AT AS AS		00 (04 (0000	SINKING FUND REDEMPTION		,,,,,,,,,	440.040	400 055	440.0:-							1			00/04/0000	_
	AMERICAN PHYSICIAN T/L C 1L 10/19		03/31/2022 _	FREE DELIVER OF		442,643	442,643	438,256	442,643			<u> </u>	 	442,643		}			_03/31/2022 _	5
29255*-AB-7	ENCOMPASS DIGITAL R/C 1L 9/18		01/31/2022 _	SECURITIES		73,043	73,043	73,043	73,043					73,043		L		1,083	_09/28/2023	4.C PL
				SINKING FUND REDEMPTION																
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		03/31/2022 _			20,290	20,290	20,040	20,202		88		88	20,290				382	_09/28/2023 _	4.C PL
	VASA FITNESS DD T/L 1L 4/17		12/31/2021	SINKING FUND REDEMPTION		4,688	4,688	4,554	4,668		20		20	4,688					_04/28/2022	_
	VASA FITNESS DD 1/L 1L 4/1/		12/31/2021	SINKING FUND REDEMPTION		4,000	4,000	4,334	4,000		20		20	4,000						3
	NTIVA DD T/L C 1L (ADD-ON) 1/20		01/25/2022 _			341,828	341,828	341,828	341,828				 	341,828		ļ		9,384	_03/31/2023 _	5
	NT.IVA DD T.4. D.41. (ADD 5111.5155		04 (05 :	SINKING FUND REDEMPTION															00/04:	
	NTIVA DD T/L D 1L (ADD-ON) 9/20		01/25/2022	SINKING FUND REDEMPTION															_03/31/2023	5
	ARI NETWORK DD T/L 1L (ADD-ON) 9/20		_03/31/2022 _	SINKING FUND KEDEMPITUN		386	386	378	380		6		6	386		1		6	_02/28/2025 _	5.C IF
	(100 01) 0700			SINKING FUND REDEMPTION							[[[
	CPF DENTAL DD T/L 1L (ADD-ON) 11/20		03/31/2022 _			265	265	255	258		7		7	265				7	_08/30/2024	5
	B-BILLBOARD T/L 1L 12/20		00/04/0000	SINKING FUND REDEMPTION		6,604	6,604	6 470	0.400		106		106	6,604		1		450	_12/15/2025 _	_
	D-DILLDUAND I/L IL 12/20		03/31/2022	SINKING FUND REDEMPTION				6,472	6,498		106		106					153	12/ 10/ 2025	J
	THE SMILIST T/L 1L 12/20		03/31/2022	SKING FORD HEDEM FION		700,670	700,670	686,656	689,517		11, 153		11, 153	700,670				54	_12/29/2025	5
	THE SMILIST DD T/L 1L 12/20		02/14/2022	VARIOUS		330 , 237	335, 175	325,306	326,853		3,384		3,384	330,237				1,626	12/29/2025	5
	NELVA DD T/L E 4L (ADD 200 42/22		04 (05 (0005	SINKING FUND REDEMPTION												1			00/04/0000	_
	NTIVA DD T/L E 1L (ADD-ON) 12/20	1	01/25/2022	.			L L			L	L	L	L	L	L	L			.03/31/2023	5

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise D	Disposed o	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current							Bond		nation
											Current	Change in	Foreign	D 1/						
								5			Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairmen [®]	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	•		SINKING FUND REDEMPTION						,			'								1
	B-BILLBOARD R/C 1L 12/20	01/06/2022			122,924	122,924	116,778	117,456		5,468		5,468		122,924				2,906	12/15/2025 .	5.C IF
	ALDER HOLDINGS DD T/L 1L 12/20	03/11/2022	VARIOUS		426,971	439,943	424,545	397,557		85		85		426,971				489	12/29/2025 .	5
			SINKING FUND REDEMPTION																	
	D4C DENTAL T/L 1L 12/20		-		5,368	5,368	5,261	5,279		89		89		5,368				101	12/30/2026 .	5
	D.40 DENTH D.40 41 40 400	04 (00 (SINKING FUND REDEMPTION		50 6	50.555					1			F0			Ì		10 (00 (005-	
	D4C DENTAL R/C 1L 12/20	01/28/2022 _	OLNICINO FIND DEDENIET ON		58,036	58,036	58,036		 		}	 		58,036	}		}	278	12/30/2025	5.0 IF
	WDM HOLDINGS T/L 1L 10/00	10 /01 /0001	SINKING FUND REDEMPTION		0.050	0.050	0.000	0.040						0.050					10 /20 /0005	_
	WRM HOLDINGS T/L 1L 10/20	12/31/2021 .	SINKING FUND REDEMPTION		3,352	3,352	3,302	3,312		40		40		3,352					10/30/2025 .	J
	WRM HOLDINGS R/C 1L 10/20	03/28/2022	STINNING FUND REDEMPTION								1]	24	10/30/2025	5 C IF
	STUDIO MOVIE DD T/L 1L 4/21		VARIOUS		331, 123	331, 123	331, 123	295,367						331, 123				4,554	04/15/2026 .	
	MERIDIAN WASTE DD T/L 1L 4/18		VARIOUS					200,007										198	04/22/2024 .	
	membrat more by the le 47 to		SINKING FUND REDEMPTION																	
	IODINE SOFTWARE T/L B 1L 5/21	03/31/2022			2,467	2,467	2,442	2,444		23		23		2,467			L	46	.05/19/2027	5.C IF
			SINKING FUND REDEMPTION		,	,	,	,						,						
	IODINE SOFTWARE DD T/L 1L 5/21				3,512	3,512	3,477	3,479		33		33		3,512				66	05/19/2027 .	5.C IF
			SINKING FUND REDEMPTION																	
	EDYNAMIC T/L A 1L 5/21	03/31/2022			4,500	4,500	4,433	4,441		59		59		4,500					05/20/2026 _	5.C IF
			SINKING FUND REDEMPTION																	
	EDYNAMIC T/L B 1L 5/21				3,938	3,938	3,878	3,886		52		52		3,938					05/20/2026 .	5.C IF
			SINKING FUND REDEMPTION																	
	EDYNAMIC DD T/L 1L 5/21				5,625	5,625	5,541	5,546		79		79		5,625				58	05/20/2026 _	
	CAREVET DD T/L 1L (ADD-ON) 6/21		. VARIOUS		3,000	3,000	2,955	2,955		45		45		3,000				б	09/01/2025 .	5.C IF
	CONNECT AMERICA T/L 1L 6/21	03/31/2022	STINKTING FUND REDEMPTION		10,064	10,064	9,863	9,883		181		181		10 , 064				201	06/30/2026 _	5 C IE
	CONNECT AMERICA I/E IE 0/21		SINKING FUND REDEMPTION		10,004	10,004				101		101		10,004				201	90/30/2020 _	3.0 11
	D4C DENTAL DD T/L 1L (ADD-ON) 7/21		OTHER THAT I GIVE TILDENII TTON		153	153	153							153					12/30/2026	5.C. IF
	040 BENTIL BB 17E 1E (166 0N) 17E1	2007 0 17 EGEE 2	SINKING FUND REDEMPTION		100															0.0 11
	INGENIO T/L 1L 8/21				100,726	100,726	98,712	98,878		1,848		1,848		100,726				1,234	08/03/2026	5.C IF
			SINKING FUND REDEMPTION																	
	EVERGREEN T/L 1L 8/21	03/31/2022	.		10,161	10 , 161	9,958	9,974	L	188	ļ	188		10 , 161			ļ	197	08/13/2026	5.C IF
			SINKING FUND REDEMPTION																	
	NTIVA DD T/L F 1L 9/21		-		533,303	533,303	523,970	525,857		7,446		7,446		533,303				2,963	12/30/2022 .	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 10/21		VARIOUS		1,515	1,515	1,492	1,492		18		18		1,511		4	4	26	09/01/2025 _	5.C IF
	DENTES ASSUMBLE ON THE 41 40 404	00/04/	SINKING FUND REDEMPTION			0.5						I							40 (00 (0055	
	PENTEC ACQUISITION T/L 1L 10/21		OLNICINO FIND DEDENIET ON		6,677	6,677	6,610	6,613		64	}	64		6,677	ļ		}	117	10/08/2026 .	5.C IF
	DEEOCUS MANACEMENT T/L 41 40/04	00 /04 /0000	SINKING FUND REDEMPTION		4 040	4 040	4 750	4 750		07	1			4 040]	00	10 /20 /0000	E C 1F
	REFOCUS MANAGEMENT T/L 1L 12/21		SINKING FUND REDEMPTION		4,849	4,849	4,752	4,752		97		97		4,849				86	12/30/2026 _	J
	REFOCUS MANAGEMENT DD T/L 1L 12/21		OTHENTING FORD REDEMPTION								1						Ì	81	12/30/2026 .	5 C IF
	TILL OUGO MANAGEMENT DO 1/L IL 12/21	/ 11/2022 .	SINKING FUND REDEMPTION		<u> </u>	<u> </u>					<u> </u>						<u> </u>	01	12/00/2020 .	J.U IF
	SOUTH COAST TERMINALS T/L 1L 12/21	03/31/2022	OTTAKENO I OND TIEDEMETTON		6,548	6,548	6,417	6,417		131		131		6,548				142	12/10/2026	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 12/21	03/31/2022	VARIOUS		1,026,671	1,069,565	1,024,565	, 411		1,343		1,343		1,026,671				6,377	09/01/2025	
	. ,,		SINKING FUND REDEMPTION											,,-,						
	7 MINDSETS INTERMEDIATE T/L 1L 12/21				2,337	2,337	2,291	2,291		47		47		2,337				43	12/30/2026 .	5.C IF
	ARI NETWORK R/C 1L 8/17		VARIOUS		48,536	48,714	46,499	47,377		1, 159		1, 159		48,536				352	01/26/2023 .	
			SINKING FUND REDEMPTION								1]			
	MAIN EVENT T/L 1L 4/19		-		1,749	1,749	1,718	1,732		17	ļ	17		1,749			ļ	33	04/04/2025 .	5
1	OLODAL HOLDINGS INTERDO THE 41 O.C.	00/04/	SINKING FUND REDEMPTION																00/40/0055	
	GLOBAL HOLDINGS INTERCO T/L 1L 3/21		CINICINO FUND DEDENDE ION		3,420	3,420	3,369	3,376		44		44		3,420				60	03/16/2026 _	5.C IF
1	CARDENAS MARKETS T/L 11 C/O1		SINKING FUND REDEMPTION		0.400	0.400	6 000	0.004		440	1	440		0.400]	440	06/03/0007	E C 1F
	CARDENAS MARKETS T/L 1L 6/21		-	<u> </u>	6,498	6,498	6,368	6,381		118		118		6,498				118	06/03/2027	5.C IF
190999999	9. Subtotal - Bonds - Unaffiliated Bar	ik loans			6,668,272	6,737,727	6,589,223	5,480,857		38,810	1	38,810	1	6,668,268	1	4	4	50,349	XXX	XXX

SCHEDULE D - PART 4

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

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Jinerwise L	Jisposed (of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		0		Book/			Faraian				Ctatad	
											Current	Other Than		Change in		Foreign	D1:1		Stock	Stated	and
011010									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		_	5		Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on		During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	7. Total - Bonds - Part 4					300,024,462	296,669,811	295,772,748	294,776,551	31,475	50,501		81,976		296,007,130		637,205	637,205	6,747,156	XXX	XXX
	8. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	9. Total - Bonds					300,024,462	296,669,811	295,772,748	294,776,551	31,475	50,501		81,976		296,007,130		637,205	637,205	6,747,156	XXX	XXX
	7. Total - Preferred Stocks - Part 4						XXX													XXX	XXX
	8. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	9. Total - Preferred Stocks		1	ı			XXX													XXX	XXX
	American Balanced Fund Class R5				73.880	2,406		1,753	2,476	(722)			(722)		2,406		653	653			
	Dodge & Cox Income Fund Equity Index 500 - I CL				3,605.120 98.500	50,112 11.641		49,517 7,387	50,688 12,345	(1,171)			(1, 171)		50,112		595 4,254	595			
	T Rowe Price Mid-Cap - I CL				98.300	11,041			12,340	(4,938)			(4,958)		11,641		4,204	4,254			
	T Rowe Price Capital Appreciation I CL				104, 120	3.718		2,804	3.851	(1.047)			(1.047)		3,718		914	914			
	T Rowe Price Growth Stock - I CL				182.670	16.687		11.961	19,425	(7,464)			(7,464)		16.687		4.726	4.726			
	T Rowe Price Inflation Protected Bond - I C	L						,													
77958D-20-0																					
	T Rowe Price International Stock - I CL																				
872797-30-3	T Rowe Price Retirement 2015 Fund- I CL				1, 107.470	15, 148		12,960	15,637	(2,677)			(2,677)		15 , 148		2, 188	2, 188			
872797-84-0	T Rowe Price Retirement Balance I Fund- I C	L L			450 400	1.977		1,777	0.007	(050)			(250)		4 077		000	000			
	T Rowe Price Retirement 2020 Fund- CL				1.599.450			1,777	2,027 23,752	(250)			(6.030)		1,977 22,920		200 5.198	200			
	T Rowe Price Retirement 2020 Fund- CL				622.040	9,704		6.973	10.407	(8,030)			(3,434)		9,704		2.731	2,731			
	T Rowe Price Retirement 2000 Fund - CL				022.040					(0,404)			(0,404)				2,701	2,701			
	T Rowe Price Retirement I 2050 Fund - I CL				341.430	5.818		4.231	6.310	(2,078)			(2,078)		5,818		1.587	1,587			
872797-85-7	T Rowe Price Retirement 2060 Fund				(68.100)										(68)						
	T Rowe Price U.S. Treasury Intermediate Fun	nd																			
77957T-40-4	T Rowe Price Value - I CL				59, 180	2.713		2,031	2,822	(792)			(792)		2,713		683	683			
	T. Rowe Price Institutional Small-CAP STOCK	(2,713		2,031	2,822	(192)			(192)		2,713						
45775L-30-9		`																			
	T. Rowe Price Short-Term Bond I-CL				9,736.020	1,248,707		43,577	43,760	750,351			750,351		44 , 177		(204)	(204)			
	T.Rowe Price GNMA																				
	T.Rowe Price Prime Reserve				12,119.250	12, 117		12,117	12,117						12,119						
532999999	9. Subtotal - Common Stocks - Mut	tual Fun	ıds - Designa	ations Not Assigned	by the SVO	1,403,669	XXX	174,810	205,617	719,728			719,728		199,074		23,525	23,525		XXX	XXX
	7. Total - Common Stocks - Part 4					1,403,669	XXX	174,810	205,617	719,728			719,728		199,074		23,525	23,525		XXX	XXX
	8. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	9. Total - Common Stocks					1,403,669	XXX	174,810	205,617	719,728			719,728		199,074		23,525	23,525		XXX	XXX
5999999999	9. Total - Preferred and Common S	Stocks				1,403,669	XXX	174,810	205,617	719,728			719,728		199,074		23,525	23,525		XXX	XXX
6009999999	9 - Totals					301,428,131	XXX	295.947.558	294.982.168	751,203	50.501		801,704		296,206,204		660,730	660.730	6.747.156	XXX	XXX
						30., .20, .01		200,0,000	201,002,100	,	55,501		55.,.07		200,200,204		555,700	555,.00	5,,100		

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Statemer	ıt Date
oriowing all Options,	Caps, Floors	Collais, Swaps and Folwards Open as of Current Statemer	it Date

						(Showing a	all Option:	s, Caps, F	loors, Coll	ars, Swaps :	and Forwa	rds Open a	as of Curre	ent Stateme	nt Date								
1		2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
												Cumulative												
												Prior	Current											
		Description										Year(s)	Year Initial											
		of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
		Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
		Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Income	Schedule/	of	'			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
		Generation	Exhibit	Risk(s)	Evchang	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)		Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description		or Replicated	Identifier	(a)		l Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
						able Annuity Guarante				7 ti il Odi it	(i did)	i did	i did	moomo	Value	XXX	r an varao	(Decircuse)	D.// t.O.V.	71001011011	ROIII	Ехрооціо	XXX	XXX
						ty Guarantees Under			<i></i>							XXX							XXX	XXX
S&P 500 INDEX	lotai	i - i dionasca O	Pilons - ricuç	I LIICON	VC Variable Airia	ty Guarantees Onder	I INO.1	T								7000							7000	7000
DIGITAL_1YR 853SPB621																								
	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	04/01/2021	04/01/2022 _		5,300,000	4,019.87	124,020					197, 134	11,977						
S&P 500 INDEX								T		, , , , , , , , , , , , , , , , , , , ,							,							
CALLSPREAD_1YR											4019.870/4204.7													
853SPB622	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	_04/01/2021	04/01/2022 _		30,500,000	80	768,295			1,402,782		1,402,782	108,814						
S&P 500 INDEX																								
CALLSPREAD_1YR											4019.870/4451.6													
853SPB623	Mult	tiple	. N/A	_ EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	04/01/2021	04/01/2022 _		7,500,000	00	357,000			804,212		804,212	83, 129						
S&P 500 INDEX																								
CLIQUET_1YR 853SPB624		41.1	NIZA	EQ (LD)/		ADOLUNO IDECENEODOCO	04/04/0004	04/04/0000		7 000 000	4 040 07	470 000						(405.040)						
S&P 500 INDEX	Muit	tiple	. N/A	_ EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	04/01/2021	04/01/2022 _		7,800,000	4,019.87	176,280						(465,212)						
CALLSPREAD 1YR											4019.870/4401.7	†												
853SPB625	Mult	tiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	04/01/2021	04/01/2022		26,400,000		1, 166,880			2,507,415		2,507,415	247,033						
S&P 500 INDEX	muit	tipie	. IN/ A	_ LQ/ 1D/		10 1111001111 111111001 11100 .	1.04/01/2021	1.04/01/2022		20,400,000	, 00	1, 100,000			2,007,410		2,507,415	247,000						
DIGITAL_1YR 853SPB626																								
	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	_04/01/2021	04/01/2022 _		2,500,000	4,019.87	116,500			187,475		187,475	11,390						
S&P 500 INDEX CALL_1YR					,						,							·						
853SPB627	Mult	tiple	N/A	. EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	04/01/2021	04/01/2022 .		5,400,000	4,331.41	165,726			267,924		267,924	(386,915)						
S&P 500 INDEX																								
CALLSPREAD_1YR											4019.870/4482.1													
853SPB628	Mult	tiple	N/A	_EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	_04/01/2021	04/01/2022 _		2,500,000	60	123,750			285,787	l	285,787	29,542						
S&P 500 INDEX											4007 470 (4004 0	+												
CALLSPREAD_1YR 853SPB632	M1+	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	_04/08/2021	04/08/2022 _		3, 100, 000	4097.170/4261.0	67,859			122,770		122,770	10,811						
S&P 500 INDEX	wuit	tible	. IVA	_ LQ/ IDA	morgan stainey	400011100011 01111 0000000 .	04/00/2021	04/00/2022 _			, 00				122,770		122,770	10,611						
DIGITAL 1YR 853SPB633																								
DIGITAL_THI COOG BOOD	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	04/08/2021	04/08/2022 _		8,300,000	4,097.17	187,580			303,659		303,659	23, 128						
S&P 500 INDEX		.,					,,	T		,,														
CALLSPREAD_1YR											4097.170/4281.9													
853SPB634	Mult	tiple	. N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	04/08/2021	04/08/2022 _	l	32,600,000	50	790,224	L		1,453,314		1,453,314	129, 134			L			
S&P 500 INDEX			1																					
CALLSPREAD_1YR	l		I								4097.170/4537.6													
853SPB635	Mult	tiple	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	_04/08/2021	04/08/2022 _		11,900,000	20	553,350					1, 144, 795	34,467						
S&P 500 INDEX			1								1	1												1
CLIQUET_1YR 853SPB636	Mart +	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	04/08/2021	04/08/2022		12,400,000	4,097.17	260,400						(834,559)						
S&P 500 INDEX CALL 1YR		ribie	I'V ^	_ LW/ IUX	016011 001886	LJOURUMO I I JULINOUJOOO .	04/ 00/ 202 [1-04/00/2022		12,400,000	4,087.17	200,400			-			(004,009)						
853SPB637		tiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	04/08/2021	04/08/2022		2,500,000	4,097.17	169,750			267, 160		267, 160	(161,464)						
S&P 500 INDEX			"		ount oup tal					,000,000		[207, 100			101,404)						
CALLSPREAD_1YR			1								4185.470/4313.9	Ţ												
853SPB642	Mult	tiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	_04/16/2021	04/14/2022 _		2,500,000		43,000			72,680	 	72,680	5,003						
S&P 500 INDEX			1								ļ	ļ												
CALLSPREAD_1YR	1		1								4185.470/4352.8	1												
853SPB643	Mult	tiple	. N/A	_ EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	04/16/2021	04/14/2022 _		2,500,000	90	54,500			93,561		93,561	5,852						
S&P 500 INDEX			1								1	1												
DIGITAL_1YR 853SPB644	M. J.	Al-I-	IN/A	FO / I DV	04:4 0-:	EEODYCH IVVV II NOCCCC	.04/16/2021	.04/14/2022		8.200.000	4 405 47	188.600			004 040		004 040	04.450						
S&P 500 INDEX	Mult	tiple	. N/A	_ EQ/IDX	orealt buisse	E58DKGMJYYYJLN8C3868 .	04/16/2021	1.04/14/2022 .			4, 185.47	188,600			291,919		291,919	21,450						
CALLSPREAD_1YR			1								4185.470/4378.0	t												
853SPB645	Mul t	tiple	N/A	EQ/IDX	SunTrust Canital	IYDOJBGJWY9T8XKCSX06 _	04/16/2021	_04/14/2022		35,800,000		877, 100			1,525,207		1,525,207	86,015						
S&P 500 INDEX	mult	···p··			Sami uot supi tai		10/ 2021	1, 17, 2022				577,100			1,020,207		1,020,207							
CALLSPREAD 1YR			1								4185.470/4639.1	Ī												
853SPB646	Mult	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	_04/16/2021	04/14/2022 _		11,600,000		544,040			932,644		932,644	(114,626)						
	_																							

Showing all Options.	Caps. Floors, Co	ollars. Swaps and Fo	rwards Open as of Cur	rent Statement Date

							Showing a	и Ориона	s, Caps, I	10015, 00112	rs, Swaps	anu Forwa	us Open a		ni Stateme	III 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 of Item(s)									Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of									Credit	Hedge
		Hedged,									Price,	of Un-	Un-					Total	Current	Adjustment			Effectiveness
		Used for	1	Type(s)			Date of			Rate or	discounted	discounted	_	Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Income	Schedule/	of		_		Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
		Generation	Exhibit	Risk(s		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	С	or Replicated	Identifier	(a)	or Centra	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P 500 INDEX																							i
CLIQUET_1YR 853SPB647				E0 (18)/		400 II III 0 IDE0ENEODOGO	04/40/0004	04/44/0000		7 700 000	4 405 47	450 400					(450,005)						i
S&P 500 INDEX	Muit	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	04/16/2021 _	04/14/2022 _		7,700,000	4, 185.47	152,460					(453,295)						
CALLSPREAD 1YR											4180.170/4347.3	†											i
	Mult	iple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	04/23/2021 .	04/22/2022 .		2,500,000		55,250				89.96	72,823						i
S&P 500 INDEX					camraot capitar .		200, 20, 2021	,, 22, 2022															1
DIGITAL_1YR 853SPB651																							i
	Mult	iple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	04/23/2021 .	04/22/2022 .		9,800,000	4, 180. 17	226,380			337,394	337,39	417,011						
S&P 500 INDEX																							i l
CALLSPREAD_1YR				E0 (18)/		LVDA IDA IIII/ATAVI/AAVAA	04/00/0004	04/00/0000		04 700 000	4180.170/4364.9				4 070 540	4 070 5							i l
853SPB652 S&P 500 INDEX	Mult	iple	N/A	EQ/IDX	Sunirust Capital .	IYDOJBGJWY9T8XKCSX06 .	_04/23/2021 _	_04/22/2022 _		34,700,000	30	836,270			1,370,512	1,370,5	237,346						ıl
CALLSPREAD_1YR											4180.170/4631.6	†											i
	Mult	iple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	04/23/2021	04/22/2022 .		13,900,000		663,030			1, 112, 172	1,112,1	2(131,085)						i
S&P 500 INDEX	mart	1910	1077	La, IDA	010011 001000	LOODICAMOTTTOLICOCCCC _	2047 207 2021	22/ 2022 .								, , , , , , , , , , , , , , , , ,	(101,000)						1
CLIQUET 1YR 853SPB654																							1
	Mult	iple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	04/23/2021 .	04/22/2022 .		11,500,000	4, 180. 17	225,400			181, 142	181, 14	2(652,848)						
S&P 500 INDEX																							1
DIGITAL_1YR 853SPB658			l																				i
	Mult	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	_04/30/2021	04/29/2022 _		7,400,000	4, 181. 17	164,280			239,453	239,4	7,604						ıl
S&P 500 INDEX CALLSPREAD 1YR											4181.170/4371.0	+											i
	Mult	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	_04/30/2021 _	_04/29/2022 _		30,900,000		767,556			1,215,798	1,215,79	5,425						1
S&P 500 INDEX	muit	ipie	N/ A	LQ/ ID/	morgan otamey	41 (01110011 0114 000000 .	04/00/2021	04/ 23/ 2022 _		90,000,000	00				1,215,750		JJ, 723						
CALLSPREAD 1YR											4181.170/4633.9												i
853SPB660	Mult	iple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	04/30/2021 .	04/29/2022 .		10,100,000	90	486,820			801,598	801,59	8(97,665)						
S&P 500 INDEX																							i
CLIQUET_1YR 853SPB661																							1
S&P 500 INDEX	Mult	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	04/30/2021 .	04/29/2022 .		8,800,000	4, 181. 17	183,040			23,596	23,59	6(463,857)	ŀ					ıl
CALLSPREAD_1YR											4181.170/4578.3	+											i
	Mult	iple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_04/30/2021	_04/29/2022 _		24,300,000		1,078,920			1,780,374	1,780,3	4 (141,260)						1
S&P 500 INDEX	muit	1p16	N/ A	Lu/ IDA	oreart oursse	L30DI\UIII011110LN000000 _	04/ 00/ 2021	04/ 23/ 2022 _		24,000,000	00	1,070,320			1,700,074	1,700,0	141,200)						
CALLSPREAD 1YR											4243.890/4515.6	Ī											1
853SPB663		iple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	04/30/2021 .	04/29/2022 .		2,500,000		76,750			127,709	127,70	9(7,954)						
S&P 500 INDEX CALL_1YR																	1						, 1
	Mult	iple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	04/30/2021	04/29/2022 .		6,000,000	4,505.21	189,600			154,714	154,7	4(369, 156)	 		 			,
S&P 500 INDEX CALLSPREAD_1YR	1										4232.600/4401.9	†					1						, 1
	Mi+1+	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	_05/07/2021 _	_05/06/2022 _		2,500,000		54,750			82,406	82,40	6 (2,350)]					, 1
S&P 500 INDEX	muit	1910	N/ /	Lu/ IDA	morgan staniey	VCOTITOD I OF IN TO COOL	00/01/2021	00/00/2022 _		, 500, 000		, r 30			92,400	,4۱ کو		``					
DIGITAL_1YR 853SPB669																	1						, l
_	Mult	iple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	05/07/2021 .	05/06/2022 .		7, 100, 000	4,232.60	156,200			215,559	215,5	91, 101						
S&P 500 INDEX	1											ļ.					1						,
CALLSPREAD_1YR	l		l								4232.600/4424.3												, l
	Mult	iple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	05/07/2021 .	05/06/2022 .		34,500,000	40	841,800			1,275,228	1,275,2	8(44,677)						
S&P 500 INDEX CALLSPREAD_1YR	1										4232.600/4688.4	t					1						,
	Mult	iple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_05/07/2021	_05/06/2022		8,500,000		399,500			607,259	607,2	9(123,577)						, l
S&P 500 INDEX	mart						00/0//2021				<u> </u>						(120,077)						,
CLIQUET_1YR 853SPB672																	1						, l
-	Mult	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	05/07/2021 .	05/06/2022 .		11,100,000	4,232.60	236,430					(396,241)						
S&P 500 INDEX	1				1						ļ	ļ					1						,
CALLSPREAD_1YR	l		l								4173.850/4340.8												, l
853SPB676	Mult	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	05/14/2021 .	05/13/2022 .		2,500,000	00	55,800				84,39	3(1,363)						
S&P 500 INDEX	1																1						, 1
DIGITAL_1YR 853SPB677	Mult	inlo	N/A	EQ/IDX	Morgan Ctanlay	4PQUHN3JPFGFNF3BB653 .	_05/14/2021	05/13/2022 .		8.500.000	4, 173.85	190.400			265.552	265.5	21,755						, 1
	wult	1h1g	IN/ M	EU/ IDX	Morgan Stanley	41 4000000000000000000000000000000000	03/ 14/ 202 [_	00/ 10/2022 _		0,000,000	4, 1/3.85	190,400				∠00,5	∠						

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Current State	mont Data
SHOWING All Options,	Caps, Floors	Juliais, Swaps and Fulwards Open as of Current State	illelli Dale

Column C							;	Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps a	and Forwar	ds Open a	s of Curre	ent Statemei	nt Date								
March Marc	1		Description	3	4		5	6	7	8	9		Cumulative Prior Year(s)	Current Year Initial	13	14	15	16	17	18	19	20	21		
Column C	Description		Hedged, Used for Income Generation	Exhibit	of Risk(s) Exchange,			Maturity or	of		Price, Rate or Index Received	of Un- discounted Premium (Received)	Un- discounted Premium (Received)	Year	Adjusted Carrying	Code	Fair Value	Valuation Increase/	Foreign Exchange Change in	Year's (Amorti- zation)/	to Carrying Value of Hedged		Quality of Refer- ence	Effectiveness at Inception and at Quarter-end
SCHOPPIN Display Part Display	S&P 500 INDEX											/172 QEO //QE2 2	-												
Column C	853SPB678	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	05/14/2021 .	05/13/2022 _		32,900,000		821, 184			1,250,621		1,250,621	(25,620)						
1	CALLSPREAD_1YR 853SPB679	Mult	tiple	N/A	EQ/IDX	Wells Fargo	. KB1H1DSPRFMYMCUFXT09 .	05/14/2021 .	05/13/2022 .		11,600,000	4173.850/4627.1 30	562,600			915,434		915,434	(111,066)						
Section Sect	CLIQUET_1YR 853SPB680		tiple	N/A	EQ/IDX	Credit Suisse	. E58DKGMJYYYJLN8C3868 .	05/14/2021 .	05/13/2022 .		7,500,000	4, 173.85	153,750						(399,842)						
29 FOR INCERCY 1011 12, TO SERVICE 1012 12, TO SERVICE 1013 12, TO SERVICE 1014 12, TO SERVICE 1015 12, TO			tinla	N/A	E0/IDY	Wells Farm	KR 1H1DQPREMVMCI IEYTDQ	05/14/2021	05/13/2022		2 500 000	/ 173 85	17/1 250			23/ 030		23/1 030	(157 /117)						1
Sign Sto, LICK Column Colu	S&P 500 INDEX DIGITAL_1YR 853SPB684																								
State Stat	S&P 500 INDEX	Muit	Tiple	N/A	EU/IDX	Credit Suisse	. ESBUKGMJYYYJLN8G3868 .	05/24/2021 .	05/24/2022 .		8 , 400 , 000		188, 160			252,882		252,882	(3,316)						
September 1969 1979 1989 1989 1989 1989 1989 1989 198		Mult	tinle	N/A	FO/IDX	Rarclavs	G5GSEE7V.IP51701K5573	05/24/2021	05/24/2022		35 400 000		803 406			1 306 160		1 306 160	(55, 536)						1
\$2 50 INEX ULTIFUT SAMPS ULTIFUT VA EVID EVID VA EVID EVID VA EVID VA EVID EVI	S&P 500 INDEX CALLSPREAD_1YR											4197.050/4651.1													
SUP-SECTION DECK SUPPRISED TO THE SUPPRI	S&P 500 INDEX CLIQUET_1YR 853SPB687																								
SSP 500 INEC GULSPELD, TH SSSP8002 SSP 500 INEC GULSPELD, TH SSSP8003 GULSPELD, TH SSSP8	S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Credit Suisse	. E58DKGMJYYYJLN8C3868 .	05/24/2021 .	05/24/2022 _				187,050			189,631		189,631	(491,327)						
Multiple NA E0/10X Barr lays GSSEFTV,P5/TOXLSS73 G6/01/2021 G6/01/2022 S,800,000 4,20,04 18,230 201,431 (4,519) 201,431 201,431 (4,519) 201,431	S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	06/01/2021 .	06/01/2022 .		2,600,000	40	57,044			81,599		81,599	(3,723)						
SSSPRING Work Work SSSPRING SSSPRING SSSPRING Work SSSPRING	S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	06/01/2021	06/01/2022 _		6,800,000		152,320			201,431		201,431	(4,519)						
8839F8898 MILTIPLE N/A EQ/IDX Credit Suisse E58X/GM/YY/LN8C3888 L 06/01/2022	853SPB692 S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	06/01/2021 .	06/01/2022 .			30	715,392			1,032,058		1,032,058	(51,649)						
Multiple N/A E0/IDX Credit Suisse E58DKGMLYYYLNBC3868 . 06/01/2021 . 06/01/2022	853SPB693 S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Credit Suisse	. E58DKGMJYYYJLN8C3868 .	06/01/2021 .	06/01/2022 .				326,400			508,776		508,776	(74,625)						
CALLSPREAD 1YR BSSSPREADS SSPSREADS Multiple N/A EQ/IDX Credit Suisse E580KGMLYYYJLN8C3868 06/01/2021 06/01/2022 .25,800,000 30 .1,142,940 .1,767,774		Mult	tiple	N/A	EQ/IDX	Credit Suisse	. E58DKGMJYYYJLN8C3868 .	06/01/2021	06/01/2022 .		8,700,000	4,202.04	160,950			-			(260,249)						
B83SPB696 SNP 500 INDEX CALLSPREAD_TYR B83SPB701 SNP 500 INDEX CALLSPREAD_TYR B83SPB702 SNP 500 INDEX CALLSPREAD_TYR BASSPB702 SNP 500 INDEX CALLSPREAD_TYR BASSPB703 SNP 500 INDEX CALLSPREAD_	CALLSPREAD_1YR 853SPB695		tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	06/01/2021	06/01/2022 _				1,142,940			1,767,774		1,767,774	(205,321)						
SSSPB697 Multiple	853SPB696 S&P 500 INDEX		tiple	N/A	EQ/IDX	Wells Fargo	. KB1H1DSPRFMYMCUFXT09 .	06/01/2021 .	06/01/2022 .							155,799		155,799	(262,799)						
CALLSPREAD_IYR 853SP8700 Multiple N/A EQ/IDX Morgan Stanley 4PQLHN3_PFGFNF38B653 .06/08/2021 .06/08/2021 .06/08/2021 .06/08/2022 .06/08/2021 .06/08/20		Mult	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 _	06/01/2021	06/01/2022 _							202,333		202,333	(33,599)						
DIGITAL_1YR 853SPB701	CALLSPREAD_1YR 853SPB700	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	06/08/2021	06/08/2022 _				52,850			73,613		73,613	(4,221)						
CALLSPREAD_1YR 853SPB702	DIGITAL_1YR 853SPB701	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	06/08/2021 .	06/08/2022 .		6,200,000	4,227.26	138,880			179,605		179,605	(6,043)						
	CALLSPREAD_1YR 853SPB702	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	06/08/2021	06/08/2022 .				694,431			977,278		977,278	(62, 168)						
CALL SPREAD_1YR 4227.260/4685.0 4227.260/4685.0	S&P 500 INDEX CALLSPREAD_1YR 853SPB703	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	_06/08/2021	_06/08/2022 _				338,380			506,647		506,647	(86,414)						

Showing all Options.	Caps. Floors. Colla	irs, Swaps and Forward	s Open as of Currer	nt Statement Date

						Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date)							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description									a	Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of						-				Credit	Hedge
	Hedged,		- ()							Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for	Cabadula/	Type(s)				Date of	Nimakan		Rate or	discounted	discounted	C	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	of Risk(s)	Evahanaa	Countarnarty	Trada	Maturity	Number of	Notional	Index	Premium (Passived)	Premium (Passived)	Current Year	Adjusted			Valuation	Exchange Change in	(Amorti-	Value of	Potential	Refer-	and at
Description	Generation or Replicated	Identifier	(a)		, Counterparty Clearinghouse	Trade Date	or Expiration	Contracts	Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	B./A.C.V.	zation)/ Accretion	Hedged Item	Exposure	ence Entity	Quarter-end (b)
S&P 500 INDEX	or replicated	identifier	(a)	or Ceritiai	Clearinghouse	Date	LAPITATION	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	I all Value	(Decrease)	D./A.C.V.	Accietion	item	Lxposure	Littly	(0)
CLIQUET_1YR 853SPB704																							
	Multiple	N/A	EQ/IDX	Credit Suisse	_ E58DKGMJYYYJLN8C3868	06/08/2021 .	_06/08/2022 _		5,600,000	4,227.26	109,200						(256,334)						
S&P 500 INDEX																							
CALLSPREAD_1YR										4223.700/4337.7													
853SPB709 S&P 500 INDEX	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573	06/16/2021 _	06/16/2022 .		2,500,000	40	39,875			53,389		53,389	(2,792)						
DIGITAL_1YR 853SPB710																							
	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573	06/16/2021 .	.06/16/2022		6,600,000	4,223.70	149, 160			189,717		189,717	(7,085)						
S&P 500 INDEX	·			,																			
CALLSPREAD_1YR		I	E0 (18::		ADOLUNIO IDECENES :	00 (42 (222	00 (40 :			4223.700/4419.6				,									
853SPB711 S&P 500 INDEX	Multiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	06/16/2021 _	06/16/2022 _		32,600,000	RO	842,384			1, 166, 429		1, 166, 429	(77,336)						
CALLSPREAD 1YR										4223.700/4677.7	t				1		1						
853SPB712	Multiple	N/A	EQ/IDX	Credit Suisse	_ E58DKGMJYYYJLN8C3868	06/16/2021 .	_06/16/2022 _		8,400,000		408,240			608,317		608,317	(96,910)						
S&P 500 INDEX	·																						
CLIQUET_1YR 853SPB713																							
S&P 500 INDEX	Multiple	N/A	. EQ/IDX	. Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	06/16/2021 .	06/16/2022 .		7,200,000	4,223.70	154,800			69, 153		69, 153	(292,345)						
CALLSPREAD_1YR										4266.490/4426.4	†												
853SPB716	Multiple	N/A	EQ/IDX	Morgan Stanley	_ 4PQUHN3JPFGFNF3BB653	06/24/2021	_06/24/2022		2,500,000		53,850			70,837		70,837	(5,359)						
S&P 500 INDEX	,			,																			
DIGITAL_1YR 853SPB717																							
S&P 500 INDEX	Multiple	N/A	EQ/IDX	Sunfrust Capital	_ IYDOJBGJWY9T8XKCSX06	06/24/2021 _	06/24/2022 .		7,400,000	4,266.49	165,760			204,461		204,461	(10,300)						
CALLSPREAD 1YR										4266.490/4460.6	1												
853SPB718	Multiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	06/24/2021 .	06/24/2022 .		38,500,000		979,440			1,306,508		1,306,508	(109,070)						
S&P 500 INDEX				, , , , , , , , , , , , , , , , , , , ,										, , ,		, ,	,						
CALLSPREAD_1YR										4266.490/4726.8													
853SPB719 S&P 500 INDEX	Multiple	N/A	. EQ/IDX	. Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/24/2021 .	06/24/2022 .			44	408,000			583,230		583,230	(114,787)						
CLIQUET_1YR 853SPB720																							
	Multiple	N/A	EQ/IDX	Morgan Stanley	_ 4PQUHN3JPFGFNF3BB653	06/24/2021 _	_06/24/2022 _		10,100,000	4,266.49	181,800			70,580		70,580	(451,815)						
S&P 500 INDEX																							
DIGITAL_1YR 853SPB724	W 14: 1	N/4	EQ (IDV		ADOLUMO IDECEMENDOS	07 (04 (0004	07/04/0000		7 000 000	4 040 04	470 400			007 405		007 405	(40,000)						
S&P 500 INDEX	Multiple	N/A	EQ/IDX	. Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	07/01/2021 .	07/01/2022 .		7,800,000	4,319.94	173, 160			207 , 195		207 , 195	(13,838)						
CALLSPREAD_1YR										4319.940/4517.7	Ī												
853SPB725	Multiple	N/A	EQ/IDX	. SunTrust Capital	. IYDOJBGJWY9T8XKCSX06	07/01/2021 .	07/01/2022 .		30,400,000		772, 160			991, 140		991, 140	(109,022)						
S&P 500 INDEX										4040 045 ::	+												
CALLSPREAD_1YR 853SPB726	Weltinle	N/A	EQ/IDX	Margan Stanlas	ADOLIUNO IDECENEODOSSO	07/01/2021 .	07/01/2022		6,600,000	4319.940/4786.4	317,328			417,089	1	417,089	(107,337)						
S&P 500 INDEX	Multiple	IN/ A	. Eu/ IUX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653		1.01/01/2022		, 000, 000,	90	317 ,328	·		417,089		417,089	(107,337)			ļ			
CLIQUET_1YR 853SPB727																							
	Multiple	N/A	EQ/IDX	Credit Suisse	_ E58DKGMJYYYJLN8C3868	07/01/2021 .	_07/01/2022 _		6,300,000	4,319.94	120,960						(136,917)						
S&P 500 INDEX										4050 040/4755 5	+												
CALLSPREAD_1YR 853SPB732	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573	07/02/2021 .	07/01/2022 .		28,600,000	4352.340/4765.8	1,262,404			1,589,100		1,589,100	(409,602)						
S&P 500 INDEX CALL_1YR		N/A	LW/TDX	Daiciays	UJUDEF/VJP31/UUN35/3		01/01/2022 _		∠0,000,000	10	1,202,404			1,589,100		1,389,100	(409,002)						
853SPB733	Multiple	N/A	EQ/IDX	SunTrust Capital	_ IYDOJBGJWY9T8XKCSX06	07/02/2021 .	_07/01/2022		7,200,000	4,689.65	190,080			143,469		143,469	(319,397)						
S&P 500 INDEX															1		1						
CALLSPREAD_1YR	W 141 1	N/4	E0 (1D)'		000000011 PC 17011/5	07/00/000	07/04/0005		0.500.000	4352.340/4852.8	100 1			150 150		450 450	/50 055						
853SPB734 S&P 500 INDEX	Multiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573	07/02/2021 _	07/01/2022 _		2,500,000	ου	123 , 125			152,489		152,489	(52,039)						
CALLSPREAD_1YR										4320.820/4482.8	†				1		1						
853SPB735	Multiple	N/A	EQ/IDX	. Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/08/2021 .	07/08/2022 .		3, 100, 000		66,650			83,472		83,472	(8,499)						
S&P 500 INDEX															1		1					-	
DIGITAL_1YR 853SPB736		I	E0 (18)(ADOLUNIO IDEOENECES	07 (00 (05)	07/00/00		F 000	4 000	400			440		440	(40						
	Multiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	07/08/2021 .	07/08/2022 .		5,600,000	4,320.82	126,000			149,299		149,299	(10,428)						

01	O FI	2-II 0	D - 4 -
Snowing all Options,	Caps, Floors,	Collars, Swaps and Forwards Open as of Current Statem	ent Date

							Sillowing a	all Options	s, Caps, F	ioois, cona	ars, Swaps	anu Forwai	us Open a		iii Stateine								
1		2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	i I	escription of Item(s) Hedged, Used for		Type(s)				Date of			Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/		Unrealized		Current Year's	Adjustment to Carrying		of	Hedge Effectiveness at Inception
Description	G	Income eneration Replicated	Schedule/ Exhibit Identifier	of Risk(s) (a)		e, Counterparty I Clearinghouse	Trade Date	Maturity or Expiration	Number of Contracts	Notional Amount	Index Received (Paid)	Premium (Received) Paid	Premium (Received) Paid	Current Year Income	Adjusted Carrying Value	Code Fair Va	Valuation Increase/ ue (Decrease)	Exchange Change in B./A.C.V.	(Amorti- zation)/ Accretion	Value of Hedged Item	Potential Exposure	Refer- ence Entity	and at Quarter-end (b)
S&P 500 INDEX	OI	Replicated	identiller	(a)	or Central	i Cleaninghouse	Date	Expiration	Contracts	Amount	(Paid)	Palu	Palu	Income	value	Code Fall Va	de (Decrease)	B./A.C.V.	Accretion	nem	Exposure	Enuty	(b)
CALLSPREAD_1YR 853SPB737	Multip	le	N/A	. EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	07/08/2021 .	07/08/2022 .		21,500,000	4320.820/4519.5 80	550 , 185			698,979	69	979(78,358)					
S&P 500 INDEX CALLSPREAD_1YR 853SPB738	Multip	le	N/A	_ EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	07/08/2021 .	07/08/2022 .		4,000,000	4320.820/4789.2 00	196,400			253,843	25	843(63,576)					
S&P 500 INDEX CLIQUET_1YR 853SPB739	Multip	ما	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	07/08/2021 .	07/08/2022 .		5,600,000	4,320.82	105,280					(190,299						ı
S&P 500 INDEX CALLSPREAD_1YR											4327.160/4489.4												 I
853SPB743 S&P 500 INDEX DIGITAL 1YR 853SPB744	Multip	le	N/A	_ EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	07/16/2021 .	07/15/2022 .		2,500,000	30	54,000			66,599	6	599(7,066)					
S&P 500 INDEX	Multip	le	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	07/16/2021 .	07/15/2022 .		8, 100, 000		180,630			212,522	21	522(15,749)					
CALLSPREAD_1YR 853SPB745 S&P 500 INDEX	Multip	le	N/A	_ EQ/IDX	SunTrust Capital .	IYDOJBGJWY9T8XKCSX06 .	07/16/2021 .	07/15/2022 .		33,200,000		839,960			1,051,008	1,05	008(121,081)					
CALLSPREAD_1YR 853SPB746 S&P 500 INDEX	Multip	le	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	07/16/2021	07/15/2022		6,700,000	4327.160/4794.0 60	330,310			421, 183	42	183(104,465)					l
CLIQUET_1YR 853SPB747 S&P 500 INDEX	Multip	le	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	07/16/2021	07/15/2022 .		8,300,000	4,327.16	133,630					(309,442)					
DIGITAL_1YR 853SPB750 S&P 500 INDEX	Multip	le	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	07/23/2021 .	07/22/2022 .		7,800,000	4,411.79	173,940			191, 128	19	128(20,384)					
CALLSPREAD_1YR 853SPB751	Multip	le	N/A	. EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	07/23/2021 .	07/22/2022 .		30,800,000	4411.790/4611.6 40	785,400			894,910	89	910(151,465)					
S&P 500 INDEX CALLSPREAD_1YR 853SPB752	Multip	le	N/A	_ EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	_07/23/2021 .	07/22/2022 .		6,300,000	4411.790/4887.3 80	308,070			339,742	33	742(124,344)					
S&P 500 INDEX CLIQUET_1YR 853SPB753	Multip	le	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 _	07/23/2021	07/22/2022 .		10,100,000	4,411.79	168,670			24,997	2	997(321,799)					
S&P 500 INDEX CALLSPREAD_1YR 853SPB756	Multip		N/A	_ EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	07/30/2021 .	07/29/2022 .		2,500,000	4395.260/4560.0	54,000			62,223	6	223(8,917						
S&P 500 INDEX DIGITAL_1YR 853SPB757																							
S&P 500 INDEX CALLSPREAD_1YR	Multip	le	N/A	_ EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	07/30/2021 .	07/29/2022 .		7,800,000	4395.260/4591.7	173,940			191,514	19	514(19, 152)					
853SPB758 S&P 500 INDEX CALLSPREAD_1YR	Multip	le	N/A	_ EQ/IDX	SunTrust Capital .	IYDOJBGJWY9T8XKCSX06 .	07/30/2021	07/29/2022 .		27,300,000	30	685,230			796,530	79	530(122,777)					
853SPB759 S&P 500 INDEX	Multip	le	N/A	. EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	07/30/2021 .	07/29/2022 .		7,000,000	4395.260/4864.6 70	344,540			392, 102	39	102(125,292)		-			
CLIQUET_1YR 853SPB760 S&P 500 INDEX CALL_1YR	Multip	le	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	07/30/2021 .	07/29/2022 .		7,000,000		123,200			759		759(163,788						
853SPB761 S&P 500 INDEX	Multip	le	N/A	_ EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	07/30/2021 .	07/29/2022 .		5,200,000		189,280			154,606	15	606(228, 146)					
CALLSPREAD_1YR 853SPB762 S&P 500 INDEX	Multip	le	N/A	_ EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	07/30/2021 .	07/29/2022 .		27,700,000		1,266,998			1,454,203	1,45	203(403,015)					
CALLSPREAD_1YR 853SPB763	Multip	le	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	07/30/2021	07/29/2022 .		2,500,000	4461.190/4746.8 80	79,500			91,295	9	295(24, 121)					

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Statemer	ıt Date
oriowing all Options,	Caps, Floors	Collais, Swaps and Folwards Open as of Current Statemer	it Date

							Showing a	ali Options	s, Caps, i	ioors, cone	ars, Swaps	and i orwa	ius Open a	is of Curre	III Statellie	III 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 of Item(s)									Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of						Tabl	0	Advantage		Credit	Hedge
		Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
		Used for		Type(s))			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Income	Schedule/					Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
		Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	C	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
NASDAQ 100 STOCK INDX																								
CALLSPREAD_1YR											15109.360/15876													
853SPB767	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/06/2021 .	08/05/2022 _		2,500,001	.920	67,250			58,098		58,098	(28,632)						
S&P 500 INDEX																								
CALLSPREAD_1YR											4436.520/4639.2													
853SPB768	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/06/2021 .	08/05/2022 .		27,500,000	70	701,250			780,521		780,521	(144,096).						
S&P 500 INDEX																								
CALLSPREAD_1YR											4436.520/4915.6													
853SPB769	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/06/2021 .	08/05/2022 .		7,600,000	60	370 , 120			398,234		398,234	(149,617).						
S&P 500 INDEX																								
DIGITAL_1YR 853SPB770															.=		.=							
	. Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/06/2021 .	08/05/2022 _		6,300,000	4,436.52	141,120			150,630		150,630	(17,762)						
S&P 500 INDEX																								
CLIQUET_1YR 853SPB771												=												
000000000000000000000000000000000000000	. Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/06/2021 .	08/05/2022 _		5,600,000	4,436.52	104,720						(62,472)						
S&PMARC5%EXCESSRETURN																								
CALL_1YR 853SPB772	. Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/06/2021 .	08/05/2022 .		2,900,000	384.86	74,820			21,568		21,568	(49,668).						
S&P 500 INDEX												-												
CALLSPREAD_1YR		41.1	NI CA	EQ (LDV	u 04 1	ADOLUMO IDECEMENDOCO	00 (40 (0004	00 (40 (0000		0 500 000	4479.710/4647.7	F0 07F			50.040		FO 040	(44 000)						
853SPB775 S&P 500 INDEX	Muit	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/16/2021 .	08/16/2022 _		2,500,000	00	53,875			56,649		56,649	(11,206)						
											4470 740 (4000 4	ł												
CALLSPREAD_1YR		41.1	NI CA	EQ (LDV	0 414 0 1	EEODICON NAVA II NOOOOOO	00 (40 (0004	00 (40 (0000		05 000 000	4479.710/4680.4	007.040			004 007		004 007	(400.045)						
853SPB776 S&P 500 INDEX	Muit	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	08/16/2021 .	08/16/2022 .		35,200,000	00	887,040			931,807		931,807	(199,245).						
CALLSPREAD_1YR											4479.710/4958.5	•												
853SPB777	M1+	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	.08/16/2021	08/16/2022 .		6,600,000		322,080			320 , 183		320 , 183	(134,593)						
S&P 500 INDEX CALL_1YR	Muit	tibie	N/ A	EQ/TDX	016011 301886	E30DV0///0111171100/3000 .	00/10/2021	00/ 10/2022 .			90	322,000					320, 103	(134,393).						
853SPB778		tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 _	08/16/2021	_08/16/2022 _		2,500,000	4,479.71	168,750			142,881		142,881	(118,229)						
S&P 500 INDEX	wuit	tibie	IV A	LQ/ TDX	016011 001556	LJODNUMOTTTULNOUJOUO _	00/ 10/ 2021 .	00/ 10/2022 .		2,300,000	4,4/3./1	100,730			142,001		142,001	(110,229).						
DIGITAL_1YR 853SPB779																								
DIGITAL_IIII 00001 D770	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/16/2021	08/16/2022 .		7,000,000	4,479.71	156, 100			160,005		160,005	(22, 138)						
S&P 500 INDEX	mart	(1p10	1071	LW IDA	morgan otamoy	QUINOUT GITE GEBOOD .											100,000	(22, 100)						
CLIQUET_1YR 853SPB780																								
0214021_1111 00001 5100		tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	.08/16/2021	.08/16/2022		7.200.000	4,479.71	123 . 120			9,372		9,372	(181,535)						
S&PMARC5%EXCESSRETURN		() p : 0			0.00.1 00.000		1.00, 10, 2021				,				,,,,,,		, 0, 2	(101,000)						
CALL 1YR 853SPB781	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/16/2021	.08/16/2022		2,500,000	387.26	64,000		L	15,287	ll	15,287	(38,707)						
S&P 500 INDEX		,		1						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1												
CALLSPREAD_1YR			1	1							4486.230/4654.4													
853SPB786	Mult	tiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	08/24/2021 .	08/24/2022 .		2,500,000		54,500			56,301	l	56,301	(11,128)			ļ			
NASDAQ 100 STOCK INDX																		1						
CALLSPREAD_1YR			1	1							15357.680/16116				1									
853SPB787	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/24/2021	08/24/2022 .	L	2,500,000	. 350	66,225			51,713		51,713	(28,582)			ļ			
S&P 500 INDEX			1	1								ļ			1]						
CALLSPREAD_1YR			1	1							4486.230/4684.0													
853SPB788	Mult	tiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	_08/24/2021 .	08/24/2022 _		30,700,000	70	767,500			797,438		797 , 438	(168, 171)						
S&P 500 INDEX			1	1								ŀ												
CALLSPREAD_1YR	l		I	1			I				4486.230/4965.8							l l						
853SPB789	Mult	tiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	08/24/2021 .	08/24/2022 .		7,800,000	10	384,540			379, 115		379, 115	(155, 102).			·			
S&P 500 INDEX			1	1																				
DIGITAL_1YR 853SPB790	l		I	I																				
	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	08/24/2021 .	08/24/2022 .		7 , 700 , 000	4,486.23	172,480			174,229		174,229	(24,300)						
S&P 500 INDEX			1	1																				
CLIQUET_1YR 853SPB791	l., ,,		I	50 (15)		FF00//01/ 8//// # 1/0/	00 (04 (00-	00 (04 (005		0 400	4 405	440						(004 (55)						
00 DUU DOEWE VOE 00 DEE: TO	Mult	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_08/24/2021	08/24/2022 _		8,100,000	4,486.23	149,850	ļ		26,041		26,041	(281, 193)			}			
S&PMARC5%EXCESSRETURN	l.,	4.1	l	E0 (15)	D 1 1 1 1	D 4VTDED00//17000 415	00 (04 (000 :	00/04/0000		0 500 555	207 :-	20 2			45.000		45 00-	(00.40						
CALL_1YR 853SPB792	. Mult	tiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27 .	08/24/2021 .	08/24/2022 .		2,500,000	387.45	63,000			15,828		15,828	(38,404).			·			
S&P 500 INDEX			1	1							4E04_000 /4704_0	ł												
CALLSPREAD_1YR	l.,	4.1	l	E0 (15)	w =	I/D 41 I4D ODDE WAR IEV TO 5	00 (04 (000 :	00/04/0000		04 500 555	4524.090/4724.0	252 255			057 455		057 40-	(000 100						
853SPB795	Mult	tiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	09/01/2021 .	09/01/2022 .		34,500,000	DU	859,050			857, 120		857 , 120	(203,496)			ļ			

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Current State	mont Data
SHOWING All Options,	Caps, Floors	Juliais, Swaps and Fulwards Open as of Current State	illelli Dale

						9	Showing a	all Options	s, Caps, F	loors, Colla	irs, Swaps a	and Forwai	ds Open a	s of Curre	nt Stateme	nt Date								
1		2	3	4		5	6	7	8	9	10	11 Cumulative	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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code F	- Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX				(-/														(======,						(-)
CALLSPREAD_1YR 853SPB796 S&P 500 INDEX DIGITAL_1YR 853SPB797	Multi	iple	N/A	EQ/IDX	Wells Fargo	_ KB1H1DSPRFMYMCUFXT09 _	09/01/2021 .	09/01/2022 _		5,700,000	4524.090/5014.5 00	281,580			260,312		260,312	(120,494)						
	Multi	iple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	09/01/2021 .	09/01/2022 .		6,200,000	4,524.09	138,260			135,364		135,364	(21,601)						
	Multi	iple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	09/01/2021 .	09/01/2022 .		8,400,000		154,560						(107,775)						
	Multi	iple	N/A	EQ/IDX	Wells Fargo	_ KB1H1DSPRFMYMCUFXT09 _	09/01/2021 .	09/01/2022 _		27,900,000		1,269,450			1, 196, 862		1,196,862	(488,544)						
			N/A	EQ/IDX			09/01/2021 .	09/01/2022 . 09/01/2022 .		2,500,000	4524.090/5066.9 80 4,796.44	131,250			118,804		118,804	(60,533)						
S&PMARC5%EXCESSRETURN	Multi		N/A	EQ/IDX		B4YTDEB6GKMZ0031MB27 _ B4YTDEB6GKMZ0031MB27 _	09/01/2021 .	09/01/2022 .		1,000,000	4,796.44	204,060			5,804		5,804	(206,229)						
CALLSPREAD_1YR 853SPB806	Multi	iple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	09/08/2021 .	09/08/2022 .		2,500,000	15620.850/16351 .910	63,500			44,354		44,354	(27,980)						
	Multi	iple	N/A	EQ/IDX	Morgan Stanley	_ 4PQUHN3JPFGFNF3BB653 _	09/08/2021	_09/08/2022 _		24,500,000	4514.070/4711.7 90	617 , 155			615,272		615,272	(134,719)						
S&P 500 INDEX CALLSPREAD_1YR 853SPB808	Multi	iple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	09/08/2021 .	09/08/2022 _		4,900,000	4514.070/5002.4 90	250,292			232,276		232,276	(98, 143)						
DIGITAL_1YR 853SPB809	Multi	iple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	09/08/2021 .	09/08/2022 .		4,900,000	4,514.07	108,780			107,655		107,655	(16,204)						
CLIQUET_1YR 853SPB810	Multi	iple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	09/08/2021 .	09/08/2022 .		5, 100, 000	4,514.07	91,290						(113,763)						
S&P 500 INDEX	Multi	iple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	09/08/2021 .	09/08/2022 .		2,500,000	387.24	63,750			17,804		17,804	(38,763)						
CALLSPREAD_1YR 853SPB812 S&P 500 INDEX CALLSPREAD_1YR	Multi	iple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	09/08/2021 .	09/08/2022 .		2,500,000	4514.070/4626.9 20 4473.750/4641.5	38 , 150			37,787		37,787	(6,960)						
	Multi	iple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	09/16/2021 .	09/16/2022 .		2,500,000		54,600			57,410		57,410	(9,917)						
	Multi	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	09/16/2021	09/16/2022 _		39,300,000		980 , 142 -			1,031,173		1,031,173	(188,511)						
	Multi	iple	N/A	EQ/IDX	Wells Fargo	. KB1H1DSPRFMYMCUFXT09 .	09/16/2021 .	09/16/2022 _		6,200,000		318,060			321,668		321,668	(108,649)						
	Multi	iple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	09/16/2021 .	09/16/2022 .		7,600,000	4,473.75	168 , 188			172,989		172,989	(21,913)						
	Multi	iple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	09/16/2021 .	09/16/2022 _		7,200,000	4,473.75	130 , 320			25,695		25,695	(203,938)						
	Multi	iple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	09/24/2021 .	_09/23/2022 _		32,500,000		815,750			870,308		870,308	(144,656)			L			l

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statemer	ent Date

						Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwai	rds Open as	s of Currer	nt Stateme	nt Date								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of							_			Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for	0.1	Type(s)				Date of	Nimotom		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	of	Fushama Ca		T	Maturity	Number of	Nistianal	Index	Premium	Premium	Current Year	Adjusted			Valuation	Exchange	(Amorti-	Value of	Datastal	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)	Exchange, Co or Central Clea		Trade Date	or Expiration	Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
S&P 500 INDEX	or Replicated	identille	(a)	Of Certifial Clea	aringnouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code	rali value	(Decrease)	B./A.C.V.	Accretion	iteiii	Exposure	⊏⊓uty	(n)
CALLSPREAD_1YR										4455.480/4931.3	Ī												
853SPB825	Multiple	N/A	EQ/IDX	Bank of America B4Y	TDEB6GKMZ0031MB27	09/24/2021 .	09/23/2022 .		6,300,000	30	322,560			339,709		339,709	(101,706)						
S&P 500 INDEX																							
DIGITAL_1YR 853SPB826	M 141 1	N/4	EQ (IDV	D 1 050	OFF71/ IDF 1701 IVEF70	00 (04 (0004	00 (00 (0000		0 400 000	4 455 40	405 400			444 004		444 004	(40 557)						
S&P 500 INDEX	Multiple	N/A	. EQ/IDX	Barclays G5G	GSEF7VJP5170UK5573	09/24/2021 .	09/23/2022 .		6, 100, 000	4,455.48	135,420			141,334		141,334	(16,557)						
CLIQUET 1YR 853SPB827																							
	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQ	QUHN3JPFGFNF3BB653.	09/24/2021 .	09/23/2022 .		8,500,000	4,455.48	153,000	ļļ.		29,730		29,730	(344, 148)						
S&PMARC5%EXCESSRETURN		l																					
CALL_1YR 853SPB828	Multiple	N/A	_ EQ/IDX	Bank of America B4Y	TIDEB6GKMZ0031MB27	09/24/2021 .	09/23/2022 .		2,500,000	381.53	63,500			32,781		32,781	(47, 181)						
S&P 500 INDEX CALLSPREAD 1YR										4357.040/4520.4	t												
853SPB831	Multiple	N/A	. EQ/IDX	Barclays G5G	GSEF7VJP5170UK5573	10/01/2021 .	09/30/2022 .		2,500,000		54.950			63, 178		63, 178	(6.992)						
NASDAQ 100 STOCK INDX									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
CALLSPREAD_1YR										14791.870/15484													
853SPB832	Multiple	N/A	. EQ/IDX	. Morgan Stanley 4PQ	QUHN3JPFGFNF3BB653.	10/01/2021 .	09/30/2022 .		2,500,001	. 130	63,450			63,499		63,499	(18,646)						
S&P 500 INDEX CALLSPREAD 1YR										4357.040/4546.5	†												
853SPB833	Multiple	N/A	EQ/IDX	Bank of America B4Y	TDEB6GKMZ0031MB27	10/01/2021 .	_09/30/2022 _		30,800,000		773,080			894,477		894,477	(103,889)						
S&P 500 INDEX									, ,					,			, . ,						
CALLSPREAD_1YR										4357.040/4821.9													
853SPB834 S&P 500 INDEX	Multiple	N/A	_ EQ/IDX	Bank of America B4Y	/ IDEB6GKMZ0031MB2/	10/01/2021 .	09/30/2022 .		7,300,000	40	378,870			454,598		454,598	(88,782)						
DIGITAL_1YR 853SPB835																							
51011112_1111 0000 5000	Multiple	N/A	EQ/IDX	. Barclays G5G	SSEF7VJP5170UK5573	10/01/2021 .	09/30/2022 .		7 , 400 , 000	4,357.04	162,800			180,911		180,911	(15,605)						
S&P 500 INDEX																							
CLIQUET_1YR 853SPB836	M 141 1	N/4	EQ (IDV	M 0+ 1 400	NI II INO IDECENEODOCO	40 (04 (0004	00 (00 (0000		0 400 000	4 057 04	450,000			40 440		40 440	(004 000)						
S&PMARC5%EXCESSRETURN	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQ	OUHN3JPFGFNF3BB653.	10/01/2021 .	09/30/2022 _		8,100,000	4,357.04	153,090			18,116		18,116	(204,682)						
CALL 1YR 853SPB837	Multiple	N/A	EQ/IDX	Credit Suisse E58	BDKGMJYYYJLN8C3868	10/01/2021 .	09/30/2022 .		2,500,000	379.87	64,000			38,533		38,533	(49,311)						
S&P 500 INDEX	,								, ,					, , , , , , , , , , , , , , , , , , , ,			,						
CALLSPREAD_1YR										4357.040/4770.9													
853SPB838 S&P 500 INDEX	Multiple	N/A	_ EQ/IDX	Bank of America B4Y	/ IDEB6GKMZ0031MB2/	10/01/2021 .	09/30/2022 .		30,500,000	60	1,457,900			1,745,705		1,745,705	(306,214)						
CALLSPREAD 1YR										4422.400/4705.6	Ť												
853SPB839	Multiple	N/A	EQ/IDX	Wells Fargo KB1	1H1DSPRFMYMCUFXT09	10/01/2021 .	_09/30/2022 _		2,500,000		83,250			98,740		98,740	(16,778)						
S&P 500 INDEX																							
CALLSPREAD_1YR 853SPB840	Multiple	N/A	_EQ/IDX	Dank of America DAV	/TDEB6GKMZ0031MB27	10/01/2021 .	09/30/2022 .		2,500,000	4357.040/4879.8	140,250			168,338		168,338	(37, 181)						
S&P 500 INDEX CALL 1YR		IN/ A	_ EU/ IUX	Bank of America B4Y	I I DEDUCKMEUU3 IMB2/	10/01/2021 .	09/ 30/ 2022 _		∠, 500, 000	UU	140,200			108,338		108,338	(3/, 181)						
853SPB841	Multiple	N/A	EQ/IDX	Credit Suisse E58	BDKGMJYYYJLN8C3868	10/01/2021 .	09/30/2022 .		5,700,000	4,618.46	245, 100	ļ		273,656		273,656	(247,921)						
S&P 500 INDEX											1												
CALLSPREAD_1YR 853SPB844	Multiple	N/A	EO / I DV	CumTrum + Comital IVD	OU IDC III/OTOV/CCACC	10/08/2021 .	10/07/2022 _		29, 100, 000	4391.340/4581.4	715 000			819, 193		010 100	(10E 000)						
S&P 500 INDEX	Multiple	IV/ A	_ EQ/IDX	SunTrust Capital IYD	000600118110000000	10/08/2021 _	10/0//2022 _		∠ə, 100,000	3 0	715,860			193		819, 193	(105,098)						
CALLSPREAD_1YR										4391.340/4864.2	Ţ												
853SPB845	Multiple	N/A	_ EQ/IDX	. Morgan Stanley 4PQ	QUHN3JPFGFNF3BB653.	10/08/2021 .	10/07/2022 .		4,800,000		247 , 152			289,052		289,052	(63, 168)						
S&P 500 INDEX																							
DIGITAL_1YR 853SPB846	Multiple	N/A	_ EQ/IDX	Barclays G5G	GSEF7VJP5170UK5573	10/08/2021 .	10/07/2022 .		6,800,000	4,391.34	147,560			162,113		162, 113	(15,263)						
S&P 500 INDEX	muitible	IV A			JOLI / VOE J I / VOI J J / J	10/00/2021 .			, 000, 000		147,300			102,113		102, 113	(15,203)						
CLIQUET_1YR 853SPB847											1												
	Multiple	N/A	_EQ/IDX	Morgan Stanley 4PQ	QUHN3JPFGFNF3BB653.	10/08/2021 _	10/07/2022 _		6,700,000	4,391.34	121,940			2,755		2,755	(228,303)						
S&PMARC5%EXCESSRETURN	Multiple	NI/A	EO / I DV	Margan Ctanlay 400	N ILINIA IDECENEADOSEA	10 /00 /0001	10 /07 /2000		2 500 000	270 04	62 500			44 404		44 404	(E1 100)						
CALL_1YR 853SPB848 NASDAQ 100 STOCK INDX	Multiple	N/A	. EQ/IDX	Morgan Stanley 4PQ	QUHN3JPFGFNF3BB653.	10/08/2021 .	10/07/2022 .		2,500,000	378.31	63,500			44,431		44,431	(51, 168)						
CALLSPREAD_1YR										15146.920/15833	Ī												
853SPB852	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQ	QUHN3JPFGFNF3BB653.	10/15/2021	10/14/2022 .		2,600,001		63,804			57,652		57,652	(20,680)						

Showing all Options	Cans Floors	Collars. Swaps and Forwards Open as of Current Statement	Date

							Chowing a	an Option	3, Oaps, i	ioors, cone	ars, Swaps	and i orwa	us Opcii a		TIL CLALCITIC	III 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 of Item(s)									Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of										Credit	Hedge
		Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
		Used for		Type(s)	١			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Income	Schedule/	Type(s)	'			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
			Exhibit	Di-Ir/-\	Evelope		Tuesda	,	of	Madianal												Detential		
D		Generation		Risk(s)		je, Counterparty	Trade	or		Notional	Received	(Received)	(Received)	Year	Carrying	0.4.		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	(or Replicated	Identifier	(a)	or Centra	al Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	ir value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P 500 INDEX												+												i
CALLSPREAD_1YR											4471.370/4665.4							===.						1
853SPB853	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	10/15/2021 .	10/14/2022 _		32,400,000	30	801,576			853,891		853,891	(140,738).						
S&P 500 INDEX												-												1
CALLSPREAD_1YR											4471.370/4953.8													1
853SPB854	Mult	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	10/15/2021 .	10/14/2022 .		7,500,000	30	377,250			405,031		405,031	(116,901).						
S&P 500 INDEX																								1
DIGITAL_1YR 853SPB855																								1
00D 500 UD5V	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	10/15/2021 .	10/14/2022 .			4,471.37	175,200			181,318	l	181,318	(21,626)						
S&P 500 INDEX																								
CLIQUET_1YR 853SPB856				E0 (18)/		ADOLUMIA IDEAENEADDAEA	40 /45 /0004	40 (44 (0000		44 400 000	4 474 07	040 400			2 244		0.044	(044 700)						
0.0000000000000000000000000000000000000	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	10/15/2021 .	10/14/2022 _		11,400,000	4,471.37	213, 180			2,211		2,211	(344,702)						
S&PMARC5%EXCESSRETURN				E0 (18)/		D.4/TDED.00/4/T000.4/ID07	40 /45 /0004	40 (44 (0000			270.00	20 500			00.700		00 700	(40.004)						1
CALL_1YR 853SPB857	Mult	tiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27 .	10/15/2021 .	10/14/2022 .		2,500,000	379.98	63,500			39,790		39,790	(48,891).						
S&P 500 INDEX											4544 000 44745 0	+												i
CALLSPREAD_1YR											4544.900/4715.3													i
853SPB860	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	10/22/2021	10/21/2022 _		2,900,000	30	63,481			62,343		62,343	(11,988)						
NASDAQ 100 STOCK INDX												-												1
CALLSPREAD_1YR											15355.070/16041													i
853SPB861	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	10/22/2021 .	10/21/2022 _		2,500,000	. 440	60,725			51, 136		51, 136	(20,684)						
S&P 500 INDEX																								1
CALLSPREAD_1YR											4544.900/4741.2													1
853SPB862	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	10/22/2021 .	10/21/2022 _		31,500,000	40	777 , 735			768 , 129		768 , 129	(154,886).						
S&P 500 INDEX																								1
CALLSPREAD_1YR											4544.900/5032.5													1
853SPB863	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	10/22/2021 .	10/21/2022 .		7,000,000	70	352,380			334,021		334,021	(121,932).						
S&P 500 INDEX																								i
DIGITAL_1YR 853SPB864																								1
	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	10/22/2021	10/21/2022 _		8, 100, 000	4,544.90	178,200			172,495		172,495	(25,811)						
S&P 500 INDEX																								1
CLIQUET_1YR 853SPB865																								i
	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	10/22/2021 .	10/21/2022 _		5,300,000	4,544.90	103,880			33,515		33,515	(120,920)						
S&PMARC5%EXCESSRETURN																								1
CALL_1YR 853SPB866	Mult	tiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27 .	10/22/2021	10/21/2022 .		2,500,000	381.01	63,750			37,445		37,445	(47,427)						
S&P 500 INDEX																								i
CALLSPREAD_1YR			1								4613.670/4786.6				1									, [
853SPB869	Mult	tiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27 .	11/01/2021 .	11/01/2022 _		2,500,000	80	54,250			49,702		49,702	(11,534)						
S&P 500 INDEX			1												1									, [
CALLSPREAD_1YR			1	1							4613.670/4811.1													, l
853SPB870	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	11/01/2021 .	11/01/2022 _		32,000,000	40	785,920			712,861		712,861	(174, 168).						
S&P 500 INDEX			1	1								1												, l
CALLSPREAD_1YR			1	1							4613.670/5075.9													, l
853SPB871	Mult	tiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27 .	11/01/2021 .	11/01/2022 _	L	7,600,000	60	369,360			310,855		310,855	(128 , 889).			ļ			
S&P 500 INDEX CALL_1YR	1		1	1																				, [
853SPB872		tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 _	11/01/2021 .	11/01/2022 _		2,500,000	4,613.67	178,975			129,771		129,771	(98,826)			L			
S&P 500 INDEX			1	1																				ı
DIGITAL_1YR 853SPB873			1	1																				, l
	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	11/01/2021 .	11/01/2022 _		6,000,000	4,613.67	132,600			120,406		120,406	(21, 193).						
S&P 500 INDEX			1												1]						, l
CLIQUET_1YR 853SPB874			1	1																				ı
	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	11/01/2021 .	11/01/2022 .	<u> </u>	6,400,000	4,613.67	134,400			3, 192		3, 192	(145,720)						
S&P 500 INDEX					, , , , ,							1						1						1
CALLSPREAD_1YR			1	1							4613.670/5051.5													, l
853SPB875	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	_11/01/2021	11/01/2022	L	30,900,000		1,450,446			1,226,978	lL	1,226,978	(489,935)			L			
S&P 500 INDEX							1			,. ,		1			1 / /		. ,							
CALLSPREAD_1YR			1								4613.670/5167.3				1									, l
853SPB876	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	11/01/2021 .	11/01/2022 _		2,500,000		136,200			111,045	L	111,045	(53, 183)						
S&P 500 INDEX CALL 1YR		,			,					/2, 500							,							
853SPB877		tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	11/01/2021	11/01/2022	L	5,800,000	4,890.95	223,996		L	130,896	L	130,896	(180 , 150)			L			,I
	,	. ,								, 555, 500		,					,000							

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Statemer	ıt Date
oriowing all Options,	Caps, Floors	Collais, Swaps and Folwards Open as of Current Statemer	it Date

							Showing a	all Options	s, Caps, F	loors, Colla	ars, Swaps a	and Forwai	<u>ds O</u> pen a		ent Stateme	nt Date								
1		2 Description	3		4	5	6	7	8	9	10	11 Cumulative Prior Year(s)	12 Current Year Initial	13	14	15	16	17	18	19	20	21	22	23
Description		of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	e/ Ri		e, Counterparty Il Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Initial Cost of Un- discounted Premium (Received) Paid	Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code F	=air 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)
NASDAQ 100 STOCK INDX					(,													(======						(-)
CALLSPREAD_1YR				F0 //F		LVD0 ID0 IIII/0T0V//00V00	11 (00 (0001	44 (00 (0000		0.500.004	16336.030/17056							(05.000)						
853SPB881 S&P 500 INDEX	Muit	tiple	N/A	EQ/II	Sunirust Capitai	IYDOJBGJWY9T8XKCSX06 .	11/08/2021 .	11/08/2022 .		2,500,001	.450	59,500			32,669		32,669	(25,290)						
CALLSPREAD 1YR											4701.700/4899.1													
853SPB882 S&P 500 INDEX	Mult	tiple	N/A	EQ/10	OX Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	11/08/2021 .	11/08/2022 .		29,200,000	70	694,960			558,274		558,274	(186,067)						
CALLSPREAD_1YR 853SPB883	Mult	tiple	N/A	EQ/10	OX SunTrust Capital .	IYDOJBGJWY9T8XKCSX06 .	11/08/2021 .	11/08/2022 .		6,200,000	4701.700/5165.2 90	295,740			208,647		208,647	(112,829)						
S&P 500 INDEX DIGITAL 1YR 853SPB884																								
-	Mult	tiple	N/A	EQ/10	DX Barclays	G5GSEF7VJP5170UK5573 .	11/08/2021	11/08/2022 _		6,600,000	4,701.70	146,520			120,984		120,984	(26,521)						
S&P 500 INDEX CLIQUET_1YR 853SPB885	Mult	tiple	N/A	EQ/10	DX Bank of America	B4YTDEB6GKMZ0031MB27 .	11/08/2021	11/08/2022 .		7,700,000	4,701.70	169,400			404		404	(218,916)						
S&PMARC5%EXCESSRETURN																								
CALL_1YR 853SPB886 S&P 500 INDEX	Mult	tiple	N/A	EQ/10	DXBank of America	B4YTDEB6GKMZ0031MB27 .	11/08/2021 .	11/08/2022 _		2,500,000	387.57	64,000			23, 183		23, 183	(38,395)			·			
CALLSPREAD_1YR											4700.900/4877.1													
853SPB889 S&P 500 INDEX	Mult	tiple	N/A	EQ/II	OX SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	11/16/2021 .	11/16/2022 _		2,500,000	80	54,000			43,969		43,969	(13,411)						
CALLSPREAD_1YR											4700.900/4899.2													
853SPB890	Mult	tiple	N/A	EQ/10	OX SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	11/16/2021 .	11/16/2022 _		30,600,000	80	731,340			594,232		594,232	(189,035)						
S&P 500 INDEX CALLSPREAD 1YR											4700.900/5164.4													
853SPB891	Mult	tiple	N/A	EQ/10	OX Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	11/16/2021 .	11/16/2022 .		5,800,000		275,500			199,495		199,495	(102,234)						
S&P 500 INDEX CALLSPREAD_1YR																								
853SPB892	Mult	tiple	N/A	EQ/10	OX Barclays	G5GSEF7VJP5170UK5573 .	_11/16/2021	_11/16/2022		8,400,000	4,700.90	184,800			154,466		154,466	(32,430)						
S&P 500 INDEX CLIQUET_1YR 853SPB893																								
-	Mult	tiple	N/A	EQ/10	OX Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	11/16/2021 .	11/16/2022 _		8,400,000	4,700.90	182,280			28,225		28,225	(198,986)						
S&P 500 INDEX					,						4000 700 / 1000 7													
CALLSPREAD_1YR 853SPB897	Mult	tiple	N/A	EQ/10	X SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	11/23/2021 .	11/23/2022 .		29,700,000	4690.700/4886.7 71	712,800			587,354		587,354	(171,514)			<u> </u>			
S&P 500 INDEX					oannaot oapitui		, 20, 2021																	
CALLSPREAD_1YR 853SPB898	M: 1+	tiple	N/A	EQ/10	OX Credit Suisse	E58DKGMJYYYJLN8C3868 .	11/23/2021	11/23/2022		4,500,000	4690.700/5153.2 na	219,600			161,062		161,062	(76,369)						
S&P 500 INDEX	muit		W /	Lu/ 11	or curt ourses	LOUDINGHUT I TULNOUU0000 .											101,002	(10,009)			<u> </u>			
DIGITAL_1YR 853SPB899	M1+	tiple	N/A	EQ/10)X Barclays	G5GSEF7VJP5170UK5573 .	11/23/2021	11/23/2022 _		7,200,000	4,690.70	159,120			134,876		134,876	(26,531)						
S&P 500 INDEX	wuit	ribig	IV/A	EU/ IL	n Daiciays	03005E1100F31100f3313 .	11/20/2021	1 / 2 3 / 2 0 2 2 .		1 ,200,000	4,090.70	139, IZU			104,870		104,676	(20,331)			<u> </u>			
CLIQUET_1YR 853SPB900	и	4:-1-	NI/A	F0 / · ·	N 04 1	ADOLUNO IDECENEODOSS	11 (00 (000 1	11 (00 (0000		0 500 000	4 000 70	474 050			40.000		40.000	(045 400)						
S&PMARC5%EXCESSRETURN	Muit	tiple	N/A	EQ/10	OX Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	11/23/2021 .	11/23/2022 .		8,500,000	4,690.70	174,250			12,226		12,226	(245, 186)						
CALL_1YR 853SPB901	Mult	tiple	N/A	EQ/10	OX Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	_11/23/2021	11/23/2022 _	ļ	4,500,000	382.56	113,400			65,682		65,682	(81,045)						
S&P 500 INDEX CALLSPREAD 1YR											4513.040/4682.2	+												
853SPB905	Mult	tiple	N/A	EQ/10	OX Barclays	G5GSEF7VJP5170UK5573 .	12/01/2021 .	12/01/2022 _		2,500,000		55,225			55,820		55,820	(8,492)						
NASDAQ 100 STOCK INDX CALLSPREAD 1YR											15877.720/16569	-												
853SPB906	Mult	tiple	N/A	EQ/10	OX Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/01/2021 .	12/01/2022 _		2,499,999		59,275			42, 123		42, 123	(21,084)						
S&P 500 INDEX					, , , , ,																			
CALLSPREAD_1YR 853SPB907	Mul t	tiple	N/A	EQ/10)X Barclays	G5GSEF7VJP5170UK5573 .	12/01/2021 .	12/01/2022 .		24,700,000	4513.040/4702.1 40	598,975			611,306		611,306	(94,776)						
S&P 500 INDEX							, 5 1/ E021 .											(04,170)						
CALLSPREAD_1YR 853SPB908	Mul+	tiple	N/A	EQ/10	OX SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	12/01/2021	12/01/2022		5,000,000	4513.040/4961.1	252,000			250,679		250,679	(61,747)						
03001 0300	muil	ribie	N/ /\	ĽW/ IL	ı∧ oumitust ∪apitat.	11000000113100003000 .	. 14/01/2021	.+. 14/ 0 1/ 2022 .	h		00				200,079		230,079	(01,747)						

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

								an Options							nt Stateme			•						
1		2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
												Cumulative												ı
		5										Prior	Current											i
		Description									0. "	Year(s)	Year Initial											
		of Item(s)									Strike	Initial Cost	Cost of						T.4.1	0	A .II		Credit	Hedge
		Hedged,		T (-)				D-4f			Price,	of Un-	Un-		Dld			Ummaalimaal	Total	Current	Adjustment			Effectiveness
		Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
		Generation	Exhibit	Risk(s)	Evchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description		or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P 500 INDEX	Ŭ	or replicated	idontino	(α)	or contrai	Cicaringricaco	Buto	Ехричион	Contracto	7 arriodite	(i did)	i did	1 did	moomo	Value	0000 10	ii valao	(Doorouse)	D.// 1.0.V.	71001011011	nom	Ехросиго	Linuty	(5)
DIGITAL_1YR 853SPB909																								i
	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/01/2021 .	12/01/2022 .		6,500,000	4,513.04	143,000			140,600		140,600	(17,606)						
S&P 500 INDEX																								
CLIQUET_1YR 853SPB910	M. 1 4	41-1-	N/A	EQ / I DV	Manage Observation	ADOLUNO IDECENEODOCEO	12/01/2021	12/01/2022 .		5,800,000	4,513.04	114,260			18,036		18,036	(168,203)						
S&PMARC5%EXCESSRETURN	Muit	tiple	N/ A	. EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/01/2021	12/01/2022 .			4,513.04	114,200			10,030		10,030	(100,203)						
	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 _	12/01/2021	12/01/2022		2,500,000	382.00	63,000			38,847		38,847	(45,661)						
S&P 500 INDEX																								ı
CALLSPREAD_1YR											4513.040/4941.3													i
853SPB912 S&P 500 INDEX	Mult	tiple	N/A	_ EQ/IDX	Sunirust Capital	IYDOJBGJWY9T8XKCSX06 _	12/01/2021 .	12/01/2022 .		28,700,000	30	1,396,255			1,394,970		1,394,970	(331, 166)						
CALLSPREAD_1YR											4580.740/4874.0	-												
	Mult	tiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	12/01/2021 .	12/01/2022 .	<u> </u>	6,200,000		208,320			208,680	l	208,680	(47,663)						
S&P 500 INDEX CALL_1YR					·																			
	Mult	tiple	N/A	_EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	12/01/2021 .	12/01/2022 _		5,400,000	4,783.82	247,860			204,799		204,799	(188,752)						
S&P 500 INDEX																								
DIGITAL_1YR 853SPB915	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	12/01/2021 .	12/01/2022		2.500.000	4,513.04	119,500			118,590		118,590	(14,850)						
S&P 500 INDEX	muit	tiple	IV A	_ LQ/ TD/	Dai ciays	404061 / 101 31 / 001 30 / 0	12/01/2021	12/01/2022		2,300,000	,7,010.04	113,300			110,550		110,000	(14,000)						
CALLSPREAD_1YR											4701.210/4898.6													
853SPB918	Mult	tiple	N/A	_EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/08/2021 .	12/08/2022 .		25,000,000	60	604,250			495,551		495,551	(140,026)						
S&P 500 INDEX CALLSPREAD_1YR											4701.210/5163.8	_												
	Mul t	tiple	N/A	EQ/IDX	Credit Suisse	_ E58DKGMJYYYJLN8C3868 _	12/08/2021	12/08/2022		6,400,000		312,960			230,652		230,652	(103,629)						
S&P 500 INDEX		***************************************																						
DIGITAL_1YR 853SPB920																								
	Mult	tiple	N/A	_ EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	12/08/2021 .	12/08/2022 .		5,900,000	4,701.21	130,980			109,846		109,846	(20,712)						
S&P 500 INDEX CLIQUET_1YR 853SPB921																								
	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/08/2021	12/08/2022 .		7,400,000	4,701.21	151,700			2,537		2,537	(216,638)						
S&PMARC5%EXCESSRETURN		·			,																			1
	Mult	tiple	N/A	_EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27	12/08/2021 .	12/08/2022 .		2,500,000	384.47	62,500			32,957		32,957	(42,485)						
S&P 500 INDEX CALLSPREAD 1YR											4668.670/4864.7	-												
	Mul t	tiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 _	12/16/2021	12/16/2022		32.300.000		788 , 120			677,819		677,819	(162, 138)						
S&P 500 INDEX					Ja dot oupritar					,000,000							,010	102, 100)						
CALLSPREAD_1YR											4668.670/5128.0													
	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/16/2021 .	12/16/2022 .		5,800,000	70	290 , 522			227 , 104		227 , 104	(87, 122)						
S&P 500 INDEX DIGITAL_1YR 853SPB928																								.
	Mult	tiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	12/16/2021	12/16/2022 .		5,900,000	4,668.67	130,095				<u> </u>	113,371	(18,739)	<u> </u>					
S&P 500 INDEX		. , >								,,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,	(, , , , , , , , , , , , , , , ,						I
CLIQUET_1YR 853SPB929				50 (15::		FEODY ON BUILDING	10/15 :	40 (40 :			,						05	,,=====						İ
S&PMARC5%EXCESSRETURN	Mult	tiple	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	12/16/2021 .	12/16/2022 .		11,100,000	4,668.67	233, 100			63,504	I	63,504	(278,826)						
	Mul+	tiple	N/A	. EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/16/2021	12/16/2022 .		2.500.000		63,000			29,835		29,835	(40,396)						i
S&P 500 INDEX	muit					451110011 01111 000000 .		10/ 2022 .							20,000		20,000	(40,000)						
CALLSPREAD_1YR				L							4791.190/4970.8													İ
853SPB933	Mult	tiple	N/A	_ EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	12/27/2021	12/27/2022 .		2,500,000	60	55,250			39,351	l	39,351	(13,912)						
NASDAQ 100 STOCK INDX CALLSPREAD 1YR											16567.500/17286	-												İ
853SPB934	Mult	tiple	N/A	EQ/IDX	Morgan Stanlev	4PQUHN3JPFGFNF3BB653 _	12/27/2021	12/27/2022		2,499,999		59,200			31,641		31,641	(22,441)						
S&P 500 INDEX					,					,,		,			1			. , . ,						
CALLSPREAD_1YR				50 / I DV		4001 II II IO IDEOENEODE	40 (07 (005 :	40 (07 (005		05 000	4791.190/4991.9	000 *:-					*** 000	(400 5=5)						İ
853SPB935 S&P 500 INDEX	Mult	tiple	N/A	_ EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/27/2021 .	12/27/2022 .		25,800,000	40	626,940			444,998		444,998	(163,050)						
CALLSPREAD_1YR											4791.190/5261.6													i
853SPB936	Mult	tiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09 .	12/27/2021	12/27/2022 .		5,300,000		258, 110			161,229		161,229	(87,725)						ı
																		, , , , , , , , , , , , , , , , , , , ,						

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

						5	Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps a	and Forwar	ds Open a	s of Curre	ent Stateme	nt Date								
1		2 Description of Item(s)	3	4		5	6	7	8	9	10 Strike	11 Cumulative Prior Year(s) Initial Cost	12 Current Year Initial Cost of	13	14	15	16	17	18	19	20	21	22 Credit	23 Hedge
Description		Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Price, Rate or Index Received (Paid)	of Un- discounted Premium (Received) Paid	Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	-	Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX DIGITAL_1YR 853SPB937																								
	Mult	tiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	12/27/2021 .	12/27/2022 .		5,800,000	4,791.19	129,920			96,800		96,800	(24,350)						
S&P 500 INDEX CLIQUET 1YR 853SPB938																								
-	Mult	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 .	12/27/2021 .	12/27/2022 .		6,400,000	4,791.19	129,920			8,005			(152,879)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPB939	Mult	tiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868 _	12/27/2021	12/27/2022 _		2,500,000	387.75	67,250			27, 174		27, 174	(38,301)						
S&P 500 INDEX	muit	tipie	N/ A		oreart oursse	_ ESOBICIMOTTTOLINOGGOOD _	12/21/2021	12/21/2022 .		2,300,000								(00,001)						
CALLSPREAD_1YR 853SPB943	Mult	tiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	12/30/2021	12/30/2022 .		28,000,000	4778.730/4979.4 40	683,200			497,694		497,694	(171,027)						
S&P 500 INDEX	mart			Eq. 15x	barorayo	_ doddLi i va di rockdoro _	12/00/2021					-												
CALLSPREAD_1YR 853SPB944	Mult	tiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	12/30/2021 .	12/30/2022 .		4,400,000	4778.730/5249.9 10	215,556			139,299		139,299	(71,795)						
S&P 500 INDEX										,,	-				, , , , , , , , , , , , , , , , , , , ,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
DIGITAL_1YR 853SPB945	Mult	tiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	12/30/2021	12/30/2022 .		4,400,000	4,778.73	98, 120			74,828		74,828	(17,538)						
S&P 500 INDEX		,			,						,	,			,			, , , , ,						
CLIQUET_1YR 853SPB946	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	12/30/2021 .	12/30/2022 .		5,600,000	4,778.73	129,920			20,719		20,719	(137,647)						
S&PMARC5%EXCESSRETURN CALL 1YR 853SPB947	14.14	tiple	N/A	EQ/IDX	Donly of America	. B4YTDEB6GKMZ0031MB27 .	12/30/2021 .	12/30/2022 .		2,500,000	387.55	64,000			27,852		07.050	(38,562)						
S&P 500 INDEX	wuit	tiple	N/A	EU/ IDA	Dank of America	. B411DEDOURMZUU3 IMB21 .	12/30/2021	12/ 30/ 2022 .									27,852	(30,302)						
CALLSPREAD_1YR 853SPB948	Mult	tiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	12/30/2021	12/30/2022 _		31,500,000	4778.730/5232.7 10	1,501,920			980,337		980,337	(492,680)						
S&P 500 INDEX						_ 00002111010110010010_												(102,000)						
CALLSPREAD_1YR 853SPB949	Mult	tiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	12/30/2021	12/30/2022 _		2,500,000	4850.410/5161.0 30	82,600			53, 120		53, 120	(27,462)						
S&P 500 INDEX																								
CALLSPREAD_1YR 853SPB950	Mult	tiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573 _	12/30/2021 .	12/30/2022 .		3,400,000	4778.730/5352.1 80	188,530			116,924		116,924	(67,608)						
S&P 500 INDEX CALL_1YR	₹				·										·									
853SPB951S&PMARC5%EXCESSRETURN	MUIT	tiple	N/A	EQ/IDX	Wells Fargo	_ KB1H1DSPRFMYMCUFXT09 _	12/30/2021 .	12/30/2022 _		7, 100, 000	5,065.45	301,040			121,948		121,948	(164,319)						
CALL_1YR 853SPB952 S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27 .	12/30/2021 .	12/30/2022 .		1,000,000	387.55	25,600			11, 141		11, 141	(15,425)						
CALLSPREAD_1YR											4677.030/4873.4	Ť												
853SPB957 S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	SunTrust Capital	. IYDOJBGJWY9T8XKCSX06 .	01/07/2022	01/06/2023 .		27,500,000	70		668,250		578,557		578,557	(89,693)			}			
CALLSPREAD_1YR											4677.030/5136.7	Ť												
853SPB958 S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Credit Suisse	_ E58DKGMJYYYJLN8C3868 _	01/07/2022 .	01/06/2023 _		6,300,000	80		313,740		250,317		250,317	(63,423)			l			
DIGITAL_1YR 853SPB959		4: 1	N/A	E0 (15)'	D 1	05005571/ IDS 1701 #/5577	04 (07 (000	04 (00 (0005		0 400 0	4 077		440.05-		100 75-		100 7	/40 000						
S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Barclays	. G5GSEF7VJP5170UK5573 .	01/07/2022 .	01/06/2023 .		6,400,000	4,677.03		142,080		123,758		123,758	(18,322)						
CLIQUET_1YR 853SPB960	и	40-1-	NI/A	E0/IDV	Manage Ct. 1	ADOLUNO IDECENSORDOS	04/07/0000	04 /00 /0000		0.000.000	4 077 00		440.000		05 400		05 400	(407.000)						
S&PMARC5%EXCESSRETURN	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	01/07/2022 .	01/06/2023 .		6,900,000	4,677.03		142,830				35, 198	(107,632)			<u> </u>			
CALL_1YR 853SPB961 S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27 _	01/07/2022 .	01/06/2023 .		2,500,000	381.37		63,500		44, 130		44, 130	(19,370)						
CALLSPREAD_1YR											4677.030/4793.9	+												
853SPB962 S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Barclays	. G5GSEF7VJP5170UK5573 .	01/07/2022 .	01/06/2023 .		2,500,000			37,625		33,074		33,074	(4,551)						
CALLSPREAD_1YR											4662.850/4837.7	Ť												
853SPB965 S&P 500 INDEX	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	01/14/2022 .	01/13/2023 .		2,500,000	10		55,025		48,603		48,603	(6,422)			<u> </u>			
CALLSPREAD_1YR											4662.850/4857.7	Ť												
853SPB966	Mult	tiple	N/A	EQ/IDX	Morgan Stanley	_ 4PQUHN3JPFGFNF3BB653 _	_01/14/2022	L_01/13/2023 _		25,400,000	60		614,426		543,307		543,307	(71, 119)						

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statemer	ent Date

						Showing a	all Option	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of							_			Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of District	F	0	To a de	Maturity	Number	N1 - 41 1	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	D.4	Refer-	and at
Description	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	F=:=\/-!	Increase/	Change in B./A.C.V.	zation)/	Hedged	Potential	ence	Quarter-end
S&P 500 INDEX	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALLSPREAD_1YR										4662.850/5122.6	•												
853SPB967	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27	01/14/2022	.01/13/2023		3,800,000			190,760		156,485		156,485	(34,275)						
S&P 500 INDEX																							
DIGITAL_1YR 853SPB968																							
S&P 500 INDEX	Multiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	01/14/2022 .	01/13/2023 .		5,200,000	4,662.85		114,920		101,513		101,513	(13,407)						
CLIQUET 1YR 853SPB969																							
0E140E1_1111 00001 0000	Multiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	01/14/2022 .	01/13/2023		9,200,000	4,662.85		191,360		16,994		16,994	(174,366)						
NASDAQ 100 STOCK INDX				V					,			,		,		, , ,	, ,						
CALLSPREAD_1YR		l						1		14509.580/15137													
853SPB973	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27	01/24/2022 .	01/24/2023 .		2,500,001	.840		58,500		62,316		62,316	3,816			-			
S&P 500 INDEX CALLSPREAD 1YR										4410.130/4595.8	-												
853SPB974	Multiple	N/A	EQ/IDX	Credit Suisse	_ E58DKGMJYYYJLN8C3868	01/24/2022	01/24/2023		23,400,000			559.260		625,099		625,099	65,839						
S&P 500 INDEX	marcipio																						
CALLSPREAD_1YR										4410.130/4845.8													
853SPB975	Multiple	N/A	. EQ/IDX	SunTrust Capital	. IYDOJBGJWY9T8XKCSX06	01/24/2022 .	01/24/2023 .		8,700,000	50		441,960		496,529		496,529	54,569						
S&P 500 INDEX DIGITAL_1YR 853SPB976																							
DIGITAL_ITH 0000FD970	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/24/2022	_01/24/2023		6,400,000	4,410.13		135,680		146,958		146,958	11,278						
S&PMARC5%EXCESSRETURN	murtiple	1077	Lui Ibx	ordari darosc	_ LOODICAMOTT TOLICOCCCC		2.01/24/2020					100,000		140,000		140,000	11,270						
CALL_1YR 853SPB977	Multiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	01/24/2022 .	01/24/2023 .		4,300,000	379.61		108,790		88,117		88, 117	(20,673)						
S&P 500 INDEX																							
CLIQUET_1YR 853SPB980	Multiple	N/A	EQ/IDX	Margan Ctanlay	. 4PQUHN3JPFGFNF3BB653	01/25/2022 .	01/25/2023 .		7.400.000	4.356.45		149.480		187,809		187.809	38.329						
S&P 500 INDEX	murtiple	N/ A	. EU/ IDA	Morgan Stanley	. 4FQUINOUFFUFNFODDUOO	01/23/2022 .	01/23/2023 .			4,300.40		149,400		107,009		107,009							
CALLSPREAD_1YR										4546.540/4738.8													
853SPB982	Multiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573	02/01/2022	_02/01/2023		30,800,000	60		746,900		752,891		752,891	5,991						
S&P 500 INDEX										4540 540 44004 0	-												
CALLSPREAD_1YR 853SPB983	Multiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573	02/01/2022	02/01/2023		6,100,000	4546.540/4994.8		306,098		302,214		302,214	(3,884)						
S&P 500 INDEX CALL 1YR		IV A	LQ/IDA	Daiciays	_ 0303L1 / Var 31 / O0N33/3	02/01/2022 .	02/01/2023 .		0, 100,000	30							(3,004)						
853SPB984	Multiple	N/A	EQ/IDX	SunTrust Capital	. IYDOJBGJWY9T8XKCSX06	02/01/2022	02/01/2023		2,500,000	4,546.54		204,000		191,826		191,826	(12, 174)						
S&P 500 INDEX																							
DIGITAL_1YR 853SPB985	Maria I a	NIZA	EQ (IDV	Daniel and	0500557V IDE 1701V5570	00/04/0000	00/01/0000		C 400 000	4 540 54		140,160		135,698		105 000	(4.400)						
S&P 500 INDEX	Multiple	N/A	EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573	02/01/2022 .	02/01/2023 .		6,400,000	4,546.54		140, 160		133,098		135,698	(4,462)						
CLIQUET_1YR 853SPB986										1													
_	Multiple	N/A	EQ/IDX	Morgan Stanley	_ 4PQUHN3JPFGFNF3BB653	02/01/2022 .	02/01/2023 .		7,600,000	4,546.54		153,520					(64,555)						
S&PMARC5%EXCESSRETURN	M 141 1	N/4	E0 (ID)	D	DAVIDEDOO!!!!	00/01/005	00 (04 (000		0 000 5			74 406		24 22-		21 22-	10.15						
CALL_1YR 853SPB987 S&P 500 INDEX	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27	02/01/2022 .	02/01/2023	 	2,800,000	378.66		71,120		61,693		61,693	(9,427)			· 			
CALLSPREAD 1YR								1		4546.540/4978.4	İ												
853SPB988	Multiple	N/A	EQ/IDX	SunTrust Capital	_ IYDOJBGJWY9T8XKCSX06	02/01/2022 .	02/01/2023 .		37,000,000			1,798,200		1,785,195		1,785,195	(13,005)						
S&P 500 INDEX											ļ						1						
CALLSPREAD_1YR 853SPB989	Maria I a	N/A	EQ/IDX	Control Conid	LVDO IDO IIIVOTOVIZONOS	00/04/0000	02/01/2023 .	1	2,500,000	4614.740/4910.2		84,250		83, 118		00 440	(4.400)						
S&P 500 INDEX	Multiple	N/A	_ EQ/ IDX	Sunirust Capitai	. IYDOJBGJWY9T8XKCSX06	02/01/2022 .	02/01/2023 .			60		84,250		83,118		83, 118	(1,132)						
CALLSPREAD 1YR										4546.540/5092.1													
853SPB990	Multiple	N/A	EQ/IDX	Barclays	. G5GSEF7VJP5170UK5573	02/01/2022 .	02/01/2023 .		2,500,000	20		144,250		141, 166		141, 166	(3,084)						
S&P 500 INDEX CALL_1YR		L.,,	E0 (18)(ECODION BOOK II NOTOTO	00/04/0555	00 (04 (00==	1	0 400			200 7					400						
853SPB991 S&P 500 INDEX	Multiple	N/A	EQ/IDX	Credit Suisse	_ E58DKGMJYYYJLN8C3868	02/01/2022 .	02/01/2023 .		6,400,000	4,819.33		309,760		277,617		277,617	(32, 143)			-			
CALLSPREAD 1YR								1		4521.540/4683.4	İ												
853SPB995	Multiple	N/A	EQ/IDX	Wells Fargo	. KB1H1DSPRFMYMCUFXT09	02/08/2022 .	02/08/2023 .		2,500,000			52,000		53,304		53,304	1,304			.			
S&P 500 INDEX										4504 546 ::=::	-												
CALLSPREAD_1YR	Multiple	N/A	E0/IDV	Walla Fa	VD 1U1DODDEUVUOLEVTAA	00/00/0000	00/00/0000		36,300,000	4521.540/4711.9		871,200		901,078		901,078	29,878						
853SPB996	Multiple	N/A	EQ/IDX	Wells Fargo	_ KB1H1DSPRFMYMCUFXT09	02/08/2022 .	02/08/2023 .		30,300,000	νν				901,078		901,0/8	29,8/8			.			

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statemer	ent Date

						Showing a	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date)							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		_ ,				5			Price,	of Un-	Un-		5			l	Total	Current	Adjustment			Effectiveness
	Used for	C-b-d-1-/	Type(s)				Date of	Nimakan		Rate or	discounted		C	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evolungo	Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P 500 INDEX	or replicated	identifier	(a)	or Certifal (Clearinghouse	Date	LAPITATION	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	item	Lxposure	Littly	(b)
CALLSPREAD 1YR										4521.540/4968.7													
853SPB997	Multiple	N/A	EQ/IDX	Wells Fargo	. KB1H1DSPRFMYMCUFXT09	02/08/2022 _	02/08/2023 _		8,400,000			421,680		430,632		430,632	8,952						
S&P 500 INDEX																							
DIGITAL_1YR 853SPB998	W 141 1	N/A	EQ (LDV	D 1	0500557V ID51701V5570	00 (00 (0000	00 (00 (0000		F 000 000	4 504 54		407.000		405.000		405 000	(0.070)						
S&P 500 INDEX	Multiple	N/A	_ EQ/IDX	Barclays	. G5GSEF7VJP5170UK5573	02/08/2022 .	02/08/2023 _		5,800,000	4,521.54		127,600		125,222		125,222	(2,378)						
CLIQUET_1YR 853SPB999																							
	Multiple	N/A	_EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/08/2022	02/08/2023 .		5,900,000	4,521.54		129,210		42,381		42,381	(86,829)						
S&PMARC5%EXCESSRETURN	,											·											
CALL_1YR 853SPC001	Multiple	N/A	_ EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/08/2022 _	02/08/2023 _		2,600,000	377.34		65,000		62,680		62,680	(2,320)						
NASDAQ 100 STOCK INDX CALLSPREAD 1YR										14603.640/15252	+												
853SPC005	Multiple	N/A	EQ/IDX	SunTrust Canital	IYDOJBGJWY9T8XKCSX06	02/16/2022 .	02/16/2023 .		2,500,000			58,750		62,527		62,527	3,777						
S&P 500 INDEX	murtiple	10 N	Lui Ibx	ounitable oupitur	TIBODBOOTTOTOXICOXOO		10/2020		,,,,ooo,,ooo	.040							3,777						
CALLSPREAD_1YR										4475.010/4663.8													
853SPC006	Multiple	N/A	_EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	02/16/2022	02/16/2023 .		34,000,000	60		829,600		873,224		873,224	43,624			ļ			
S&P 500 INDEX										4475 040 (4040 0													
CALLSPREAD_1YR 853SPC007	Multiple	N/A	EQ/IDX	SunTrust Canital	I YDOJBGJWY9T8XKCSX06	02/16/2022 _	_02/16/2023 _		7,500,000	4475.010/4916.2 50		382,500		403,517		403,517	21,017						
S&P 500 INDEX	multiple	N/ A	Lu/ IDA	ounitust oupitui	TIDODDONITOTOXICOXOO		1.02/ 10/2020 .		, ,300 ,000	0				400,517			21,017						
DIGITAL_1YR 853SPC008																							
	Multiple	N/A	_ EQ/IDX	Barclays	. G5GSEF7VJP5170UK5573	02/16/2022 .	02/16/2023 .		7,900,000	4,475.01		173,800		175,082		175,082	1,282						
S&P 500 INDEX CLIQUET 1YR 853SPC009																							
OLIQULI_IIN 0303F0009	Multiple	N/A	_EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653	02/16/2022	02/16/2023 .		9,500,000	4,475.01		196,650		187,846		187,846	(8,804)						
S&PMARC5%EXCESSRETURN	murtiple	10 N	Luy IDX	morgan otamoy	. HI GOTHOUT OF IE ODDOOD	102/10/2022	102/ 10/2020 1			, 470.01				107,040			(0,004)						
CALL_1YR 853SPC010	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	02/16/2022 _	02/16/2023 _		2,900,000	377.39		71,340		70,531		70,531	(809)						
S&P 500 INDEX																							
CALLSPREAD_1YR 853SPC014	Maria and a	N/A	EQ/IDX	Manage Charles	. 4PQUHN3JPFGFNF3BB653	02/24/2022 .	02/24/2023 .		31,300,000	4288.700/4469.2		737 ,428		887 , 459		887,459	150,031						
S&P 500 INDEX	Multiple	N/ A	EU/10X	morgan Stanley	. 4PUUNNUUPFUFNFUBBOO3	02/24/2022 .	02/24/2023 .		1,300,000 د	50						887 ,439	150,031						
CALLSPREAD 1YR										4288.700/4712.4													
853SPC015	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/24/2022 .	02/24/2023 .		6 , 100 , 000	20		306,220		380,373		380,373	74, 153						
S&P 500 INDEX																							
DIGITAL_1YR 853SPC016	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	_02/24/2022 _	_02/24/2023 _		5,700,000	4,288.70		119,700		136,293		136,293	16,593						
S&P 500 INDEX	murtiple	IN/ A	_ Lu/ IDA	morgan oraniey	, TI YULIYUUFI UFIYFODDOOO		02/24/2023 _			4,200.70		118,700		130,293		130,293	10,393						
CLIQUET_1YR 853SPC017																							
-	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/24/2022 .	02/24/2023 .		6,700,000	4,288.70		128,640		220,027		220,027	91,387						
S&PMARC5%EXCESSRETURN			50 (1B)		D. #VTDEDOO!#JT000 :::	00 (04 (00 = =	00/04/00==					00.455					,,						
CALL_1YR 853SPC018 S&P 500 INDEX	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27	02/24/2022 .	02/24/2023 .		3,800,000	378.35		93, 100		88,421		88,421	(4,679)						
CALLSPREAD 1YR										4306.260/4456.9	†												
853SPC022	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573	03/01/2022 _	03/01/2023 _		2,500,000			50, 175		58,801		58,801	8,626						
S&P 500 INDEX											-												
CALLSPREAD_1YR	W 141 1	N/4	EQ (LDV	B 1	0000000 UDC 17011/5570	00 (04 (0000	00/04/0000		40.000.000	4306.260/4487.9		470.000		500 100		F00 400	00.070						
853SPC023 S&P 500 INDEX	Multiple	N/A	. EQ/IDX	Barclays	. G5GSEF7VJP5170UK5573	03/01/2022 .	03/01/2023 .		19,900,000	80		473,620		560,493		560,493	86,873						
CALLSPREAD_1YR										4306.260/4733.0	†												
853SPC024	Multiple	N/A	EQ/IDX	Barclays	. G5GSEF7VJP5170UK5573	03/01/2022 .	03/01/2023 .		5, 100, 000			259,386		315,246		315,246	55,860						
S&P 500 INDEX																							
DIGITAL_1YR 853SPC025	Maria in La	N/A	EQ / I DV	Manage Charles	ADOLUNO IDECENEODOSO	00/04/0000	00/04/0000		2 000 000	4 000 00		00.070		00 500		00 500	0 400						
S&P 500 INDEX	Multiple	N/A	_ EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/01/2022 _	03/01/2023 _		3,900,000	4,306.26		83,070		92,532		92,532	9,462						
CLIQUET_1YR 853SPC026																							
	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/01/2022 .	_03/01/2023 _		7,300,000	4,306.26		132,860		222,549		222,549	89,689						

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statemer	ent Date

						Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt 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 of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Evolunga	, Counterparty	Trade	Date of Maturity	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted			Unrealized Valuation Increase/	Total Foreign Exchange	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	or Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Carrying Value	Code	Fair Value	(Decrease)	Change in B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC030	Multiple	N/A	EQ/IDX		_ IYDOJBGJWY9T8XKCSX06	03/03/2022 .	03/03/2023 .	Contracts	32,000,000	4363.490/4778.0	I alu	1,584,000	moone	1,836,002		1,836,002	252,002	B./A.C.V.	Accretion	item	LXposure		(b)
CALLSPREAD_1YR 853SPC031	Multiple	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/03/2022 .	03/03/2023 _		2,500,000	4363.490/4887.1 10		148,250		173,309		173,309	25,059						
S&P 500 INDEX CALL_1YF 853SPC032 S&P 500 INDEX	Multiple	N/A	EQ/IDX	Credit Suisse	_ E58DKGMJYYYJLN8C3868	03/03/2022 .	03/03/2023 _		5,600,000	4,625.30		316,960		412,581		412,581	95,621						
CALLSPREAD_1YR 853SPC033 S&P 500 INDEX	Multiple	N/A	_ EQ/IDX	. Wells Fargo	. KB1H1DSPRFMYMCUFXT09	03/08/2022 _	_03/08/2023 _		35,900,000			861,600		1,071,017		1,071,017	209,417						
CALLSPREAD_1YR 853SPC034 S&P 500 INDEX DIGITAL 1YR 853SPC035	Multiple	N/A	. EQ/IDX	. SunTrust Capital	. IYDOJBGJWY9T8XKCSX06	03/08/2022 .	03/08/2023 .		7,800,000	4170.700/4582.7 70		398,580		516,571		516,571	117,991						
S&P 500 INDEX CLIQUET_1YR 853SPC036	Multiple	N/A	_ EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/08/2022 .	03/08/2023 .		5,800,000			122,960		144,900		144,900	21,940						
S&PMARC5%EXCESSRETURN	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/08/2022 .	03/08/2023 _		7,200,000	4, 170.70		141,840		237,930		237,930	96,090						
CALL_1YR 853SPC037 S&P 500 INDEX CALLSPREAD_1YR	Multiple	N/A	_ EQ/IDX	_ Bank of America	. B4YTDEB6GKMZ0031MB27	03/08/2022 .	03/08/2023 .		2,600,000			63,700		47,548		47,548	(16,152)						
853SPC040 NASDAQ 100 STOCK INDX CALLSPREAD_1YR	Multiple	N/A	_ EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573	03/16/2022 _	03/16/2023 _		2,500,000	13956.790/14614		51,500		57,313		57,313	5,813						
853SPC041 S&P 500 INDEX CALLSPREAD_1YR	Multiple	N/A	_ EQ/IDX	_ SunTrust Capital	_ IYDOJBGJWY9T8XKCSX06	03/16/2022 .	03/16/2023 _		2,500,000	4357.860/4543.0		61,750		73,406		73,406	11,656						
853SPC042 S&P 500 INDEX CALLSPREAD_1YR	Multiple	N/A	_ EQ/IDX	Morgan Stanley	_ 4PQUHN3JPFGFNF3BB653 .	03/16/2022 .	03/16/2023 .		44,000,000	70 4357.860/4787.9		1,079,760		1,215,363		1,215,363	135,603						
853SPC043 S&P 500 INDEX CALL_1YF		N/A	_ EQ/IDX	·	. IYDOJBGJWY9T8XKCSX06	03/16/2022 .	03/16/2023 .		11,800,000			606,520		701,576		701,576	95,056						
853SPC044 S&P 500 INDEX DIGITAL_1YR 853SPC045	Multiple	N/A	_ EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	03/16/2022 .	03/16/2023 _		2,500,000	4,357.86		236,275		286,802		286,802	50,527						
S&P 500 INDEX CLIQUET_1YR 853SPC046	Multiple	N/A	_ EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573	03/16/2022 .	03/16/2023 .		7,800,000			169,260		180,841		180,841	11,581						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC047	Multiple	N/A	EQ/IDX	. Wells Fargo Bank of America	. KB1H1DSPRFMYMCUFXT09 . B4YTDEB6GKMZ0031MB27	03/16/2022 .	03/16/2023 . 03/16/2023 .		2,500,000	4,357.86 376.98		227,360		64,683			3,933						
S&P 500 INDEX CALLSPREAD_1YR 853SPC051	Multiple	N/A	. EQ/IDX	. Morgan Stanley	_ 4PQUHN3JPFGFNF3BB653 .	03/24/2022 .	03/24/2023 .		42,100,000	4520.160/4712.7 20		1,048,711		1,057,085		1,057,085							
S&P 500 INDEX CALLSPREAD_1YR 853SPC052 S&P 500 INDEX	Multiple	N/A	_ EQ/IDX	_ Wells Fargo	_ KB1H1DSPRFMYMCUFXT09	03/24/2022 .	_03/24/2023 _		8,400,000	4520.160/4966.7 50		432,600		436,553		436,553	3,953						
DIGITAL_1YR 853SPC053 	Multiple	N/A	_ EQ/IDX	Barclays	_ G5GSEF7VJP5170UK5573	03/24/2022 .	_03/24/2023 _		8,100,000	4,520.16		179,010		174,589		174,589	(4,421)						
S&PMARC5%EXCESSRETURN	Multiple	N/A	_ EQ/IDX	. Morgan Stanley	_ 4PQUHN3JPFGFNF3BB653 .	03/24/2022 .	03/24/2023 _		11,100,000	4,520.16		223,110		295,793		295,793	72,683						
CALL_1YR 853SPC055	Multiple	N/A	EQ/IDX	Morgan Stanley	. 4PQUHN3JPFGFNF3BB653 .	_03/24/2022 _	03/24/2023 .		2,500,000	378.97		60,500		58,476		58,476	(2,024)						

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statemer	ent Date

						5	Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwai	rds Open a	s of Curre	nt Statemer	nt 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 r Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Valu	Unrealized Valuation Increase/	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX	01	терпсасси	identifier	(α)	or ochirar c	Sicarrigilouse	Date	Expiration	Contracts	Amount	(i aid)	i aiu	1 alu	moome	value	Code Tall Value	(Decirease)	D./A.O.V.	Accidion	Itom	LAPOSUIC	Linuty	(b)
ASIAN_10YR 853SPV075 . S&P 500 INDEX	Multi	ple	N/A	EQ/IDX	SunTrust Capital	TYDOJBGJWY9T8XKCSX06 .	04/16/2012 .	04/14/2022 .		3,300,000	1,369.57	410,850			2,870,850	2,870,8	0(24,714)					
ASIAN_10YR 853SPV090 _	Multi	ple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 _	04/24/2012	04/22/2022 _		2,500,000	1,371.97	313,750			2, 177,778	2, 177,7	8(19,342)					
	Multi	ple	N/A	EQ/IDX	ING	ZOMI2JT14K80XYZWX446 .	06/08/2012 .	06/08/2022 .		2,600,000	1,325.66	336 , 180			2,522,076	2,522,0	6(27,620)					
S&P 500 INDEX ASIAN_10YR 853SPV215 _	Multi	ple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 _	_07/06/2012	07/06/2022 _		2,500,000	1,354.68	307,500			2,362,846	2,362,8	6(28,077)					
S&P 500 INDEX ASIAN_10YR 853SPV270 .	Multi	ple	N/A	EQ/IDX	SunTrust Capital	TYDOJBGJWY9T8XKCSX06 .	08/16/2012 .	08/16/2022 .		2,500,000	1,415.51	306,500			2,213,959	2,213,9	9(32,392)					
	Multi	ple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 _	10/01/2012 .	09/30/2022 _		2,500,000	1,444.49	280,000			2, 160, 576	2,160,5	6(39,735)					l
S&P 500 INDEX ASIAN_10YR 853SPV345 .	Multi	ple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	10/16/2012 .	10/14/2022 .		2,700,000	1,454.92	283,230			2,326,854	2,326,8	4(49,577)					
S&P 500 INDEX ASIAN_10YR 853SPV355 _	Multi		N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/24/2012	10/24/2022 _		2,500,000	1,408.75	269,250			2,314,044	2,314,0	4(48,529)					
S&P 500 INDEX ASIAN_10YR 853SPV375 .	Multi	ple	N/A	EQ/IDX	Natixis	KX1WK48MPD4Y2NCU1Z63 .	11/08/2012 .	11/08/2022 .		3,200,000	1,377.51	334 , 400			3, 145, 149	3,145,1	9(67,630)					l
S&P 500 INDEX	Multi		N/A	EQ/IDX	Natixis	KX1WK48MPD4Y2NCUIZ63 _	12/07/2012	12/07/2022 _		2,500,000	1,418.07	254,750			2,354,519	2,354,5	9(55,780)					ı
S&P 500 INDEX ASIAN 10YR 853SPV555 .	Multi		N/A	EQ/IDX	Natixis		01/16/2013 .	01/13/2023 .		2,500,000	1,472.63	260,000			2,215,128	2,215,1							1
S&P 500 INDEX ASIAN 10YR 853SPV580	Multi		N/A	EQ/IDX	Natixis	KX1WK48MPD4Y2NCU1Z63 _	02/01/2013	_02/01/2023 _		3,000,000	1,513.17	303,600			2,531,048	2,531,0							1
S&P 500 INDEX ASIAN_10YR 853SPV605 .			N/A	EQ/IDX	Natixis		02/22/2013	.02/22/2023 .		3,300,000	1,515.60	331,320			2,811,224	2,811,2							
S&P 500 INDEX			N/A	EQ/IDX			03/22/2013	03/22/2023 .		2,500,000	1,556.89	253,000			2,044,084	2,044,0							 I
S&P 500 INDEX ASIAN_10YR 853SPV665 _			N/A	EQ/IDX			04/01/2013	04/03/2023 .		2,500,000	1,562.17	256,250			2,023,187	2,023,1							
S&P 500 INDEX ASIAN_10YR 853SPV755 .				EQ/IDX			05/24/2013 .	05/24/2023 .		2,500,000	1,649.60	286,000				1,838,8							 I
S&P 500 INDEX			N/A												1,838,864								
ASIAN_10YR 853SPV770	Multi		N/A	EQ/IDX	Wells Fargo		05/31/2013 .	05/31/2023 .		2,500,000	1,630.74	275,000			1,907,834	1,907,8							
ASIAN_10YR 853SPV780 . S&P 500 INDEX	Multi		N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/07/2013 .	06/07/2023 _		2,500,000	1,643.38	295,250			1,893,861	1,893,8							
ASIAN_10YR 853SPV805	Multi		N/A	EQ/IDX	Wells Fargo		07/01/2013 .	06/30/2023 .		2,500,000	1,614.96	300,000			1,981,399	1,981,3							
ASIAN_10YR 853SPV865 . S&P 500 INDEX			N/A	EQ/IDX	Natixis		08/01/2013 .	08/01/2023 .		4,300,000	1,706.87	504,820			3,061,238	3,061,2							
ASIAN_10YR 853SPV980 . S&P 500 INDEX	Multi	ple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 _	10/08/2013 .	10/06/2023 .		2,500,000	1,655.45	291,750			1 , 987 , 149	1,987,1							
ASIAN_10YR 853SPW005 . S&P 500 INDEX	Multi	ple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	10/24/2013 .	10/24/2023 .		2,500,000	1,752.07	278,000			1,750,068	1,750,0	8(91,397)					
ASIAN_10YR 853SPW070 . S&P 500 INDEX	Multi	ple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 _	11/22/2013 _	11/22/2023 _		2,700,000	1,804.76	313,470			1,790,838	1,790,8	8(98,224)		 			
ASIAN_10YR 853SPW085 . S&P 500 INDEX	Multi	ple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5170UK5573 .	12/06/2013 .	12/06/2023 .		2,700,000	1,805.09	315,900			1,811,203	1,811,2	3(99,456)					
ASIAN_10YR 853SPW115 _ S&P 500 INDEX	Multi	ple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .	12/23/2013 .	12/22/2023 _		3,500,000	1,827.99	423,500			2,286,250	2,286,2	(130,998)		 			,
ASIAN_10YR 853SPW130 . S&P 500 INDEX	Multi	ple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06 .	01/08/2014 .	01/08/2024 .		5, 100,000	1,837.49	617,610			3,335,473	3,335,4	3(192,023)					
ASIAN_10YR 853SPW150 .	Multi	ple	N/A	EQ/IDX	ING	ZOMI2JT14K80XYZWX446 .	01/16/2014	01/16/2024 _		2,500,000	1,845.89	295,750			1,624,144	1,624,1	4(92,920)					ı
S&P 500 INDEX ASIAN_10YR 853SPW260 .	Multi	ple	N/A	EQ/IDX	ING	ZOMI2JT14K80XYZWX446 .	03/07/2014 .	03/07/2024 .		2,500,000	1,878.04	286,250			1,597,940	1,597,9	0(99,061)					
S&P 500 INDEX ASIAN_10YR 853SPW360 _	Multi	ple	N/A	EQ/IDX	Natixis	KX1WK48MPD4Y2NCU1Z63	04/16/2014 .	_04/16/2024 _	[2,500,000	1,862.31	276,750			1,664,972	1,664,9	2 (104,020)					

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date Prior Current Description Year(s) Year Initial Strike Credit of Item(s) Initial Cost Cost of Hedge Total Adjustment Hedged, Price, of Un-Un-Current Quality Effectiveness Used for Type(s) Date of Rate or discounted Book/ Unrealized Foreign Year's to Carrying of at Inception discounted Schedule/ Maturity Number Valuation Exchange (Amorti-Refer-Income Index Premium Premium Current Adjusted Value of and at Generation Exhibit Risk(s) Exchange, Counterparty Trade of Notional Received (Received) (Received) Year Carrying Increase/ Change in zation)/ Hedged Potential ence Quarter-end or Description or Replicated Identifier (a) or Central Clearinghouse Date Expiration Contracts Amount (Paid) Paid Paid Income Value Code Fair Value (Decrease) B./A.C.V. Accretion Item Exposure Entity (b) S&P 500 INDEX ASIAN_10YR 853SPW460 . Multiple . Z0M12JT14K80XYZWX446 _ _.05/30/2014 _ _.05/30/2024 ...2,500,000 ...1,561,482 ...1,561,482 EQ/IDX1,923.57 ...261,750 ...(102, 126)

S&P 500 INDEX									
ASIAN_10YR_853SPN550 . Multiple	2,500,000	1,973.32	275,000		1,488,961	1,488,961	(103, 151)	 	
S&P 500 INDEX ASIAN_10YR 853SPW650 _ MultipleN/AEQ/IDXMorgan Stanley 4PQUHN3JPFGFNF38B65308/15/201408/15/2024	2.500.000	1,955.06	297,750		1,566,444	1.566.444	(112,652)		
S&P 500 INDEX	2,300,000		237,730		1,300,444	1,300,444	(112,002)		
ASIAN_10YR 853SPW725 . Multiple	2,500,000	1,998.30	310,250		1,504,376	1,504,376	(108,888)	 	
S&P 500 INDEX									
ASIAN_10YR 853SP/1835 . Multiple	2,500,000 .	2,031.92	312,250		1,481,235	1,481,235	(112,739)	 	
S&P 500 INDEX ASIAN 10YR 853SPN915 Multiple N/A EQ/IDX Barclays G56SEF7VUP517CUK5573 12/23/2014 12/23/2024	2.500.000	2.082.17	339.750		1,413,512	1.413.512	(115,034)		
SSP 500 INDEX		2,002.17			1,410,512	1,410,512	(113,004)	 	
ASIAN 10YR 853SPW999 Multiple N/A EQ/IDX Barclays G56SEF7VJP5170UK557301/23/201501/23/2025		2,051.82	329,250		1,491,322	1,491,322	(120,017)	 	
S&P 500 INDEX									
ASIAN_10W BSSPY100 . Multiple	2,500,000 _	2,091.50	329,750		1,463,850	1,463,850	(116,764)	 	
S&P 500 INDEX ASIAN_10YR 853SPY135 . Multiple	2.500.000	2.059.69	334,750		1,530,150	1,530,150	(121,647)		
S&P 500 INDEX		2,000.00			1,300,100	1,000,100	(121,041)		
ASIAN_10YR 853SPY170	2,500,000	2, 104.99	328,000		1,466,523	1,466,523	(119,301)	 	
S&P 500 INDEX									
ASIAN_10YR 853SPY250 . Multiple	2,500,000 .	2, 122.73	327,500		1,453,747	1,453,747	(119,272)	 -	
Sar Suu INUEA National INVENTION National INVENTION NATIONAL National INVENTION National Invention Nat	2.500.000	2.079.65	322,750		1,565,398	1.565.398	(134,222)		
SAP 500 INDEX					1,000,000	1,000,000	(104,222)	 	
ASIAN_10YR 853SPY535 . Multiple	2,500,000	1,948.86	326,500		1,860,486	1,860,486	(148, 108)	 	
S&P 500 INDEX									
ASIAN_10YR 853SPY655 . Multiple	2,500,000	2,075.15	310,750		1,642,546	1,642,546	(139,430)	 	
Sar 300 INUEA Sar 300 INUEA	2.500.000	2,053.19	328,500		1,702,330	1,702,330	(147,648)		
S&P 500 INDEX	,000,000				1,1 32,000				
ASIAN_10YR 853SPY995 Multiple	2,500,000	1,853.44	320,000		2,203,734	2,203,734	(176,279)	 	
SAP 500 INDEX	0.500.000	0 000 70	200 500		4 707 007	4 707 007	(450,004)		
ASIAN_10YR 853SPZ240 . Multiple	2,500,000	2,080.73	299,500		1,767,287	1,767,287	(153,001)	 	
ASIAN JOVR 8538PZ695 Multiple N/A E0/IDX Barclays G568EF7VJP5170UK5573 0.8/16/2016 0.8/14/2026	2.500.000	2.178.15	305,000		1.663.532	1,663,532	(153,311)		
S&P 500 INDEX	, ,	,	-			, , , , ,			
ASIAN_10YR 853SPZ925 Multiple N/A EQ/IDX Barclays G56SEF7VLP5170LK5573 10/23/2026 10/23/2026	2,500,000	2, 151.33	293,750		1,753,122	1,753,122	(161,728)	 	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants			88,653,256		199,220,563 XX			XXX	
021999999. Subtotal - Purchased Options - Hedging Other			88,653,256	21,784,969	199,220,563 XX		(29,233,902)	XXX	
0289999999. Subtotal - Purchased Options - Replications					XX			XXX	
035999999. Subtotal - Purchased Options - Income Generation					XX			XXX	
042999999. Subtotal - Purchased Options - Other 043999999. Total Purchased Options - Call Options and Warrants			00 653 050	21.784.969	199,220,563 XX		(29.233.902)	XXX	
0449999999. Total Purchased Options - Call Options 0449999999. Total Purchased Options - Put Options			88,653,256	21,784,909	199,220,563 XX		(29,233,902)	XXX	
0459999999. Total Purchased Options - Put Options 0459999999. Total Purchased Options - Caps					XX			XXX	
0469999999. Total Purchased Options - Caps 0469999999. Total Purchased Options - Floors					XX			XXX	
0479999999. Total Purchased Options - Collars					XX			T XXX	
0489999999. Total Purchased Options - Other					TXX			XXX	
0499999999. Total Purchased Options			88.653.256	21.784.969	199,220,563 XX		(29.233.902)	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108			,,200		XX		(=1,=11,002)	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108					XX			XXX	
0709999999. Subtotal - Written Options - Hedging Other					XX			XXX	XXX
077999999. Subtotal - Written Options - Replications					XX	X		XXX	XXX
0849999999. Subtotal - Written Options - Income Generation					XX	X		XXX	XXX

Showing all Ontions	Cane FI	oore Collare	Swans and Forward	e Onen as of	Current Statement Date
Showing all Options,	Саръ, гі	ours, collais,	, Swaps and Forward	s Open as or	Current Statement Date

Description Current Value Current Valu						Chlowing	an Option	3, Cap3, 1	ioors, oone	ars, Swaps	and i orwai				III Date								
Description of Identity Description of Identity Description of Identity Description Descri	1	2	3	4	5	6	7	8	9	10	1	12	13	14	15	16	17	18	19	20	21	22	23
Description of Iten(s) Hedgod,																							
Officer Finding Fin																							
Hedged, Used for Control Use																							
Used for Income Scheduler Type(s) Excharge, Counterparty Type(s) Type												-							_				Hedge
Income										,												,	
Consentation				Type(s)																			at Inception
Description or Replicated dentifier (a) or Central Clearinghouse Date Expiration Contracts Amount (Paid) Paid Income Value Code Fair Value Decrease) B.A.R.C.V. Accretion Reposure Entity Code Descriptions Code				of			,														D		and at
Despisement Written Options - Call Cytolins and Warrants XXX	D														0.1.	E - !- \ / - !							Quarter-end
Deg2999999 Total Written Options - Put Options = Put Options or Nations - Put Options Deg2999999 Total Written Options - Put Options Deg2999999 Total Written Options - Put Options Deg2999999 Total Written Options - Put Options Deg2999999 Total Written Options - Floors Deg2999999 Total Written Options - Collars Deg2999999 Total Written Options - Collars Deg2999999999 Total Written Options - Collars Deg2999999 99999999999999999999999999999				(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value		Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	_	(~)
Deg3999999 Total Written Options - Caps																							XXX
D0450999999 Total Written Options - Claps				nd Warrants																			XXX
0955999999, Total Written Options - Foliors XXX XX XX XX																							XXX
D96999999 Total Written Options - Collars XXX XX XX XX XX XX XX																							XXX
D97999999 Total Written Options																							XXX
989999999. Total Written Options																							XXX
1049999999, Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108			Other																				XXX
1109999999, Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																							XXX
1169999999, Subtotal - Swaps - Hedging Other							3																XXX
1229999999, Subtotal - Swaps - Replication				Variable Annuit	y Guarantees Under SSAP No.10	8																	XXX
128999999. Subtotal - Swaps - Income Generation																							XXX
1349999999. Subtotal - Swaps - Other Swaps - Interest Rate Rate Swaps - Interest Rate Rate Swaps - Interest Rate Rate Rate Rate Rate Rate Rate Rat																							XXX
1359999999. Total Swaps - Interest Rate XXX XX XXX				1																			XXX
136999999. Total Swaps - Credit Default																							XXX
137999999. Total Swaps - Foreign Exchange																							XXX
1389999999. Total Swaps - Total Return																							XXX
139999999. Total Swaps - Other XXX																							XXX
1409999999. Total Swaps			urn																				XXX
1479999999. Subtotal - Forwards XXX																							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments XXX XX XX 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 XXX XX XX 169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 XXX XX XX XX XX XX XX																							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 XXX																							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 XXX																							XXX
1709999999. Subtotal - Hedging Other 88,653,256 21,784,969 199,220,563 (29,233,902) XXX XXX 1719999999. Subtotal - Replication XXX XXX XXX XXX XXX 1729999999. Subtotal - Income Generation XXX XXX XXX XXX XXX 1739999999. Subtotal - Other XXX XXX XXX XXX XXX						108																	XXX
1719999999. Subtotal - Replication XXX XXX XXX 1729999999. Subtotal - Income Generation XXX XXX<				Annuity Guarar	tees Under SSAP No.108																		XXX
1729999999. Subtotal - Income Generation XXX XXX XXX 1739999999. Subtotal - Other XXX			r								88,653,256	21,784,969		199,220,563		199,220,563	(29,233,902))					XXX
1739999999. Subtotal - Other XXX XX															XXX							XXX	XXX
	1729999999. Subto	otal - Income Gener	ation												XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XX	1739999999. Subto	otal - Other																				XXX	XXX
			or SSAP No.	108 Derivatives	•										XXX							XXX	XXX
175999999 - Totals 88,653,256 21,784,969 199,220,563 XXX 199,220,563 (29,233,902) XXX XX XX	1759999999 - Tota	als									88,653,256	21,784,969		199,220,563	XXX	199,220,563	(29,233,902))				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 NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made ${f N}$ ${f O}$ ${f N}$ ${f E}$

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	1 2 3 Counterpart				/Adjusted Carrying	Value		Fair Value		12	13	
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0			Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		, ,	, <u>, , , , , , , , , , , , , , , , , , </u>					•	·
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	У	ΥΥ	5,410,000		4,957,726			4,957,726				
BARCLAYSG5GSEF7VJP5170UK5573	У	Y	37,833,250		36,006,956			36,006,956				
CREDIT SUISSE E58DKGMJYYYJLN8C3868	У	Y	17,370,000		15,879,457			15,879,457				
ING ZOMI 2JT14K80XYZWX446		У	12,810,000		12,528,520			12,528,520				
MORGAN STANLEY	У	У	43,306,000		41,013,348			41,013,348				
NATIXIS KX1WK48MPD4Y2NCUIZ63	У	Y	25,490,000		25,549,898		59,898	25,549,898		59,898		
SUNTRUST CAPITAL	Y	Y	40,520,000		38,960,661			38,960,661				
WELLS FARGO	У	Y	25,590,000		24,323,997			24,323,997				
0299999999. Total NAIC 1 Designation			208,329,250		199,220,563		59,898	199,220,563		59,898		
089999999. Aggregate Sum of Central Clearinghouses (Excludin	g Exchange Trad	led)										
					. 							
					+		-			 		
	}				 		·			 		
					+							
099999999 - Gross Totals			208,329,250		199,220,563		59,898	199,220,563		59,898		
1. Offset per SSAP No. 64			200,029,200		199,220,300		35,030	199,220,300		39,090		
2. Net after right of offset per SSAP No. 64					199,220,563		1					
2. Net alter light of offset per SOAF NO. 04					199,220,303							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of Margin
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
							 	+
								
019999999 - Total							XXX	XXX
019999999 - 10tal							\XX	AAX

Collateral Pledged to Reporting Entity

	1	2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
	Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
	or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Other	. 000000-00-0	Money Market Fund	5,410,000	5,410,000	XXX	01/01/2023	V
BARCLAYS		Other	000000-00-0	Money Market Fund	37,833,250	37,833,250	XXX	01/01/2023	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other	. 000000-00-0	Money Market Fund	17,370,000	17,370,000	XXX	01/01/2023	V
ING	ZOM12JT14K80XYZWX446	Other	000000-00-0	Money Market Fund	12,810,000	12,810,000	XXX	01/01/2023	VV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Other	. 000000-00-0	Money Market Fund	43,306,000	43,306,000	XXX	01/01/2023	V
NATIXIS	KX1WK48MPD4Y2NCU1Z63	Other	000000-00-0	Money Market Fund	25,490,000	25,490,000	XXX	01/01/2023	V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	40,520,000	40,520,000	XXX	01/01/2023	V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	25,590,000	25,590,000	XXX	01/01/2023	V
									1
0299999999 - Total					208, 329, 250	208, 329, 250	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

·		IVIOTILIT	Life Depository	Dalarioco				
1	2	3	4	5		lance at End of Ead		9
						uring Current Quart		_
			Amount of	Amount of	6	7	8	
			Interest Received	Interest Accrued				
Danasitana	0-4-	Rate of		at Current	F: () 4 ()	0 114 "	T1: 184 ()	
Depository	Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	
INTEREST RECEIVED DURING QTR								
ON DISPOSED HOLDINGS		0.000						XXX.
JP Morgan Chase Houston, TX						(25,782,856)		XXX
Key Bank Cleveland, OH					353,340	431,663	2,049,539	XXX.
Moody National Bank Galveston, TX					37,575,090	38,088,756	37,475,609	XXX
Texas Capital Bank, N.A Dallas, TX					569,837	593,531	323,333	XXX
Wells Fargo Houston, TX					34,218,363	22,917,375	27,949,887	XXX
0199998. Deposits in 32 depositories that do								
not exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX			2,210,922	1,937,821	1,674,607	XXX
0199999. Totals - Open Depositories	XXX	XXX			46,668,970	38,186,290	154,784,062	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			46,668,970	38, 186, 290	154,784,062	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	24,660	24,660	24,660	XXX
]
	[Ţ
								Ť
								1
	ļ							Ť
	·····					ļ		†
0599999. Total - Cash	XXX	XXX			46,693,630	38,210,950	154,808,722	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

~ :				<u> </u>
Show Investments	()Whed	\vdash nd \cap t	Current	()uarter

		IIVestillellis Ov	nea Ena oi Curren	i Quarter				
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0109999999.	Fotal - U.S. Government Bonds							
0309999999.	Fotal - All Other Government Bonds							
0509999999.	Fotal - U.S. States, Territories and Possessions Bonds							
0709999999.	Fotal - U.S. Political Subdivisions Bonds							
0909999999.	Fotal - U.S. Special Revenues Bonds							
	WASHINGTON GAS LIGHT CO		03/29/2022	0.600	04/05/2022	1,999,866		100
	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,999,866		100
	Fotal - Industrial and Miscellaneous (Unaffiliated) Bonds					1,999,866		100
	Total - Hybrid Securities							
1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds							
	AMERICAN PHYSICIAN T/L A 1L 1/19		01/07/2019	9.250	03/31/2022		53,321	
400000000	STUDIO MOVIE DD T/L 1L (DIP) 10/20		12/21/2020	9.000	03/31/2021			
	Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						53,321	
	Subtotal - Unaffiliated Bank Loans						53,321	
	Total - Issuer Obligations					1,999,866		100
24299999999.	Total - Residential Mortgage-Backed Securities							
	Total - Commercial Mortgage-Backed Securities							
	Total - Other Loan-Backed and Structured Securities							
	Total - SVO Identified Funds							
	Total - Affiliated Bank Loans							
	Total - Unaffiliated Bank Loans						53,321	
25099999999.						1,999,866	53,321	100
825252-40-6	STIT Treasury Portfolio		03/31/202212/31/2022	0.000				3,519
8200000000	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO		12/ 31/ 2022			241.890.878		3,519
0209999999	Subtotal - Exempt worker warker without a runus - as identified by the 500					241,890,878		3,518
						<u> </u>		
8609999999 -	Total Cash Equivalents					243,890,744	53,321	3,619