QUARTERLY STATEMENT

OF THE

American National Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Texas

FOR THE QUARTER ENDED
MARCH 31, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

American National Insurance Company

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

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 03/01/1905 Commenced Business 03/17/1905

Statutory Home Office One Moody Plaza (Street and Number), Galveston, TX, US 77550 (City or Town, State, Country and Zip Code)

Main Administrative Office One Moody Plaza (Street and Number)

Galveston, TX, US 77550 (City or Town, State, Country and Zip Code), 409-763-4661 (Area Code) (Telephone Number)

Mail Address One Moody Plaza (Street and Number or P.O. Box), Galveston, TX, US 77550 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Moody Plaza (Street and Number)

Galveston, TX, US 77550 (City or Town, State, Country and Zip Code), 409-766-6057 (Area Code) (Telephone Number)

Internet Website Address www.americannational.com

Statutory Statement Contact De'Shawna Charnelle Sherman (Name), 409-766-6057 (Area Code) (Telephone Number)

FinancialStatementContact@AmericanNational.com (E-mail Address), 409-766-6936 (FAX Number)

OFFICERS

Chairman of the Board, President & CEO	Timothy Allen Walsh	Vice President & Controller	Michelle Annette Gage
Assistant Vice President & Corporate Secretary	Ilse JeLayne Hoffman	Senior Vice President & Chief Life & Annuity Actuary	Sara Liane Latham

OTHER

James Walter Pangburn, Executive Vice President	John Frederick Simon, Executive Vice President & Chief Life & Annuity Administrative Officer	Shannon Lee Smith, Executive Vice President
James Patrick Stelling, Executive Vice President	Hoyt James Strickland Jr., Executive Vice President	Jeffrey Aaron Mills, Executive Vice President
Michele Mackay Bartkowski, Senior Vice President	Scott Frankie Brast, Senior Vice President	Kate Jordan Breen, Senior Vice President
Brian Neil Bright, Senior Vice President	Jose Manuel Calero #, Senior Vice President	Scott Christopher Campbell, Senior Vice President
Kevin James Cassidy #, Senior Vice President	Lee Chadwick Ferrell, Senior Vice President	James Lee Flinn, Senior Vice President
Bernard Stephen Gerwel, Senior Vice President	Stephanie Gunter Grobin, Senior Vice President	Joseph Suhl Highbarger, Senior Vice President
Anne Marie LeMire, Senior Vice President	Bradley Wayne Manning, Senior Vice President	Michael Scott Marquis, Senior Vice President
Brody Jason Merrill, Senior Vice President, Chief Financial Officer & Treasurer	Meredith Myron Mitchell, Senior Vice President	Michael Scott Nimmons, Senior Vice President
Matthew Richard Ostiguy, Senior Vice President & P&C Chief Operating Officer	Cecilia Guerrero Pardo, Senior Vice President	Edward Bruce Pavelka, Senior Vice President
Ronald Clark Price, Senior Vice President	Daniel Patrick Reddy, Senior Vice President	Patrick Anthony Smith, Senior Vice President
Wayne Allen Smith, Senior Vice President	Mark Allan Walker, Senior Vice President	Michael Barret Thompson, Senior Vice President & Chief Risk Officer
Steven Wilson McFarling, Vice President & Chief Health Actuary, Health CRO	Tracy Leigh Milina, Vice President	Deanna Denise Snedden, Vice President & Assistant Treasurer
Larry Edward Linares, Assistant Vice President		

DIRECTORS OR TRUSTEES

Scott Frankie Brast	Brody Jason Merrill	Cecilia Guerrero Pardo
John Frederick Simon	Timothy Allen Walsh	

State of Texas
County of Galveston
SS:

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

Timothy Allen Walsh	Ilse JeLayne Hoffman	Michelle Annette Gage
Chairman of the Board, President & CEO	Assistant Vice President & Corporate Secretary	Vice President & Controller

Subscribed and sworn to before me this
________ day of ________________

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	10,387,537,966		10,387,537,966	10,646,049,667
2. Stocks:				
2.1 Preferred stocks	55,739,545		55,739,545	53,652,877
2.2 Common stocks	396,729,360	16,163,612	380,565,748	265,884,047
3. Mortgage loans on real estate:				
3.1 First liens	5,155,333,696		5,155,333,696	5,079,187,970
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	61,312,356		61,312,356	59,662,004
4.2 Properties held for the production of income (less $ .... encumbrances)	286,355,246		286,355,246	288,005,184
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (144,371,912)), cash equivalents ($ 403,378,405) and short-term investments ($ 1,572,224,274)	1,831,230,767		1,831,230,767	1,409,681,985
6. Contract loans (including $ .... premium notes)	335,756,277	964,045	334,792,232	333,154,707
7. Derivatives	161,592,096		161,592,096	118,311,796
8. Other invested assets	578,878,045		578,878,045	3,721,820,908
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	19,250,465,354	17,127,657	19,233,337,697	21,975,411,145
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	235,687,908		235,687,908	227,051,521
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,350,308	1,236,776	4,113,532	6,503,017
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	148,652,930		148,652,930	152,791,353
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	363,942,888		363,942,888	279,000,453
16.2 Funds held by or deposited with reinsured companies	3,355,485		3,355,485	3,257,700
16.3 Other amounts receivable under reinsurance contracts	1,252,004,762		1,252,004,762	877,054,167
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	19,076,302		19,076,302	26,747,169
18.2 Net deferred tax asset	297,999,403	144,998,337	153,001,066	129,511,718
19. Guaranty funds receivable or on deposit	1,777,219		1,777,219	1,772,878
20. Electronic data processing equipment and software	37,456,256	21,757,071	15,699,185	8,496,302
21. Furniture and equipment, including health care delivery assets ($ ....)	610,258	610,258		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	59,416,336		59,416,336	26,311,136
24. Health care ($ ....) and other amounts receivable	16,467,670	16,467,670		
25. Aggregate write-ins for other than invested assets	869,270,661	284,589,863	584,680,798	37,623,900
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,561,533,740	486,787,632	22,074,746,108	23,751,532,459
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,252,874,931		1,252,874,931	1,047,551,675
28. Total (Lines 26 and 27)	23,814,408,671	486,787,632	23,327,621,039	24,799,084,134
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Reinsurance Permitted Practice	548,218,786		548,218,786	
2502. Miscellaneous Receivables	25,474,943	1,453,487	24,021,456	23,293,833
2503. Credit Insurance Recoverable	11,574,550		11,574,550	13,833,901
2598. Summary of remaining write-ins for Line 25 from overflow page	284,002,382	283,136,376	866,006	496,166
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	869,270,661	284,589,863	584,680,798	37,623,900

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 17,376,372,508 less $ 0 included in Line 6.3 (including $ 10,733,969,638 Modco Reserve)	17,376,372,508	17,022,424,426
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	31,442,730	31,508,661
3. Liability for deposit-type contracts (including $ Modco Reserve)	429,738,625	446,280,685
4. Contract claims:		
4.1 Life	204,408,769	192,194,702
4.2 Accident and health	13,805,007	14,244,300
5. Policyholders' dividends/refunds to members $ 190,787 and coupons $ due and unpaid	190,787	186,846
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	1,625,271	1,566,650
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 124,384 accident and health premiums	2,141,706	1,797,123
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 7,206,203 assumed and $ 1,586,308,736 ceded	1,593,514,939	1,206,871,589
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts $ 4,495,422 , accident and health $ 2,432,638 and deposit-type contract funds $	6,928,060	7,366,356
11. Commissions and expense allowances payable on reinsurance assumed	2,719,891	1,489,235
12. General expenses due or accrued	37,799,097	51,588,414
13. Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,045,404)	(2,544,780)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	428,048	9,017,067
15.1 Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	82,292	96,143
17. Amounts withheld or retained by reporting entity as agent or trustee	79,259,584	105,702,126
18. Amounts held for agents' account, including $ 847,725 agents' credit balances	847,725	732,513
19. Remittances and items not allocated	137,331,868	68,532,889
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	4,529,034	729,400
22. Borrowed money $ and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	158,051,230	616,778,297
24.02 Reinsurance in unauthorized and certified ($) companies	19,231,242	18,513,060
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		13,694,223
24.04 Payable to parent, subsidiaries and affiliates	19,896,790	11,926,871
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	4,328,184	4,247,908
24.08 Derivatives		
24.09 Payable for securities	194,466,631	49,533,310
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	356,027,748	354,569,982
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	20,673,122,362	20,229,047,996
27. From Separate Accounts Statement	1,252,874,931	1,047,551,675
28. Total liabilities (Lines 26 and 27)	21,925,997,293	21,276,599,671
29. Common capital stock	5,000,000	5,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	26,701,706	26,701,706
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,369,922,040	3,490,782,757
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,396,623,746	3,517,484,463
38. Totals of Lines 29, 30 and 37	1,401,623,746	3,522,484,463
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	23,327,621,039	24,799,084,134
DETAILS OF WRITE-INS		
2501. Property and casualty reinsurance liabilities	178,228,706	184,288,268
2502. Restricted options collateral	151,049,233	143,808,401
2503. Pending escheat items	20,523,793	19,942,034
2598. Summary of remaining write-ins for Line 25 from overflow page	6,226,016	6,531,279
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	356,027,748	354,569,982
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	588,871,644	421,131,270	1,277,690,470
2.	Considerations for supplementary contracts with life contingencies	241,566	1,425,527	3,430,270
3.	Net investment income	192,789,560	209,784,779	1,020,180,137
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,614,838)	312,198	(6,917,460)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	24,931,759	5,846,597	157,971,274
7.	Reserve adjustments on reinsurance ceded	(1,753,293)		(224,642,716)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,814,170	4,060,561	14,671,771
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	39,219,237	39,777,914	157,228,516
9.	Totals (Lines 1 to 8.3)	845,499,805	682,338,846	2,399,612,262
10.	Death benefits	98,243,154	120,401,277	371,290,027
11.	Matured endowments (excluding guaranteed annual pure endowments)	949,782	526,263	2,464,536
12.	Annuity benefits	44,449,037	112,832,229	176,905,959
13.	Disability benefits and benefits under accident and health contracts	5,121,204	5,752,484	19,261,162
14.	Coupons, guaranteed annual pure endowments and similar benefits	21,092	2,618	26,451
15.	Surrender benefits and withdrawals for life contracts	34,504,334	187,324,805	182,531,484
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	(1,127,386)	4,101,106	16,697,515
18.	Payments on supplementary contracts with life contingencies	16,618	19,162	78,803
19.	Increase in aggregate reserves for life and accident and health contracts	353,882,151	63,816,109	680,727,992
20.	Totals (Lines 10 to 19)	536,059,986	494,776,053	1,449,983,929
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	71,221,869	61,929,810	257,921,567
22.	Commissions and expense allowances on reinsurance assumed	3,784,607	4,679,264	16,507,993
23.	General insurance expenses and fraternal expenses	65,021,956	53,896,938	223,934,964
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,750,471	11,107,134	43,287,871
25.	Increase in loading on deferred and uncollected premiums	2,854,921	2,808,400	(3,015,873)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	148,275,351	(9,975,927)	(52,798,101)
27.	Aggregate write-ins for deductions	32,878,292	27,395,501	121,634,676
28.	Totals (Lines 20 to 27)	870,847,453	646,617,173	2,057,457,026
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(25,347,648)	35,721,673	342,155,236
30.	Dividends to policyholders and refunds to members	425,630	406,001	1,454,041
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(25,773,278)	35,315,672	340,701,195
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,199,657)	2,070,400	3,170,361
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(21,573,621)	33,245,272	337,530,834
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 13,614,004 (excluding taxes of $ (13,288,436) transferred to the IMR)	32,033,481	16,058,435	(2,597,653)
35.	Net income (Line 33 plus Line 34)	10,459,860	49,303,707	334,933,181
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,522,484,463	3,989,512,890	3,989,512,890
37.	Net income (Line 35)	10,459,860	49,303,707	334,933,181
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,596,521	28,476,828	14,259,766	(239,645,864)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	13,508,754	(3,279,249)	8,462,500
41.	Change in nonadmitted assets	(29,373,760)	(17,221,448)	(89,853,963)
42.	Change in liability for reinsurance in unauthorized and certified companies	(718,182)	(30,361)	468,432
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	458,727,067	10,504,184	199,900,854
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.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(18,878,890)		18,878,890
52.	Dividends to stockholders	(3,154,087,264)	(23,000,000)	(685,000,000)
53.	Aggregate write-ins for gains and losses in surplus	571,024,870	3,594,730	(15,172,457)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(2,120,860,717)	34,131,329	(467,028,427)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,401,623,746	4,023,644,219	3,522,484,463
	DETAILS OF WRITE-INS			
08.301.	Property and Casualty Reinsurance Income	34,843,185	34,531,929	140,658,598
08.302.	Retention Fees Collected	1,801,678	1,884,629	7,856,600
08.303.	Miscellaneous Income	1,491,575	2,083,942	4,292,366
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,082,799	1,277,414	4,420,952
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,219,237	39,777,914	157,228,516
2701.	Property and Casualty Reinsurance Expenses	33,272,638	27,382,731	121,222,453
2702.	Fines and Penalties to Regulatory Authorities	241	12,770	17,636
2703.	Interest on Funds withheld	(394,587)		394,587
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	32,878,292	27,395,501	121,634,676
5301.	Reinsurance Permitted Practice -Surplus Relief	548,218,786		
5302.	Prior year correction to Modco reserves	12,430,514		
5303.	Change in deferred tax on non-admitted items	10,227,289	1,464,044	6,154,407
5398.	Summary of remaining write-ins for Line 53 from overflow page	148,281	2,130,686	(21,326,864)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	571,024,870	3,594,730	(15,172,457)

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	592,213,752	424,779,203	1,279,235,010
2.	Net investment income	165,088,160	206,564,351	976,742,948
3.	Miscellaneous income	67,829,158	49,465,061	330,630,582
4.	Total (Lines 1 to 3)	825,131,070	680,808,615	2,586,608,540
5.	Benefit and loss related payments	(128,417,175)	432,161,612	36,903,226
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	147,775,975	(9,336,140)	(53,067,444)
7.	Commissions, expenses paid and aggregate write-ins for deductions	553,383,740	182,691,521	1,554,586,981
8.	Dividends paid to policyholders	363,068	355,571	1,422,940
9.	Federal and foreign income taxes paid (recovered) net of $ (32,913,003) tax on capital gains (losses)	(25,871,956)	13,195,591	48,532,894
10.	Total (Lines 5 through 9)	547,233,652	619,068,155	1,588,378,597
11.	Net cash from operations (Line 4 minus Line 10)	277,897,418	61,740,460	998,229,943
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	955,875,435	296,644,332	3,289,853,004
	12.2 Stocks	38,361,371	1,403,669	2,170,187
	12.3 Mortgage loans	93,723,122	303,538,814	1,202,374,509
	12.4 Real estate		5,371,205	5,371,205
	12.5 Other invested assets	6,107,632	36,182,265	1,248,204,609
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	19,383,902		46,593,444
	12.7 Miscellaneous proceeds	192,077,092	69,295,715	131,926,457
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,305,528,554	712,436,000	5,926,493,415
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	720,179,579	1,407,651,999	3,900,019,948
	13.2 Stocks	119,795,025	26,100,418	251,452,457
	13.3 Mortgage loans	181,851,530	246,886,962	1,467,277,596
	13.4 Real estate	4,739,545	4,377,082	14,568,957
	13.5 Other invested assets	17,430,863	50,584,641	514,797,405
	13.6 Miscellaneous applications	43,280,300	36,251,359	322,687,536
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,087,276,842	1,771,852,461	6,470,803,899
14.	Net increase (or decrease) in contract loans and premium notes	1,618,668	649,500	10,349,155
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	216,633,044	(1,060,065,961)	(554,659,640)
	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			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(17,669,446)	(12,542,660)	5,811,878
	16.5 Dividends to stockholders		23,000,000	685,000,000
	16.6 Other cash provided (applied)	(55,312,234)	18,408,435	121,591,984
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(72,981,680)	(17,134,225)	(557,596,138)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	421,548,782	(1,015,459,726)	(114,025,834)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,409,681,985	1,523,707,819	1,523,707,819
	19.2 End of period (Line 18 plus Line 19.1)	1,831,230,767	508,248,093	1,409,681,985

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

20.0001. Traded previous years security issuance for current year			28,562,757

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	8,888	10,460	38,172
2.	Ordinary life insurance	214,824,802	205,854,817	837,776,134
3.	Ordinary individual annuities	569,750,547	202,100,184	1,390,382,403
4.	Credit life (group and individual)	4,415,519	4,433,760	19,260,156
5.	Group life insurance	3,600,692	6,291,546	25,052,164
6.	Group annuities	170,644,838	14,366,300	64,606,808
7.	A & H - group	1,998,849	1,900,300	7,428,043
8.	A & H - credit (group and individual)	3,680,072	3,695,095	15,792,850
9.	A & H - other	1,683,496	1,822,081	7,124,345
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	970,607,703	440,474,543	2,367,461,075
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	970,607,703	440,474,543	2,367,461,075
14.	Deposit-type contracts	4,583,154	9,246,404	44,100,736
15.	Total (Lines 13 and 14)	975,190,857	449,720,947	2,411,561,811
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The TDI recognizes only statutory accounting practices ("SAP") prescribed or permitted 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 Texas Insurance Law. The National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Texas. The Insurance Commissioner of the State of Texas has the right to permit other specific practices that deviate from prescribed practices. Such permitted practices employed by ANICO include the following:

At March 31, 2023, ANICO used the following permitted practice that resulted in reported statutory surplus or risk-based capital that is significantly different from the statutory surplus or risk based capital that would have been reported had NAIC statutory accounting practices or the prescribed regulatory accounting practices been followed:

Effective March 31, 2023, ANICO implemented a permitted statutory accounting practice to recognize an admitted asset related to the notional value of coverage defined in an excess of loss reinsurance agreement. This reinsurance agreement has a 20-year term and provides coverage to ANICO for aggregate claims incurred during the agreement term associated with a closed block of level premium term life policies and universal life policies with secondary guarantees exceeding an attachment point as defined in the agreement.

The value of this asset subject to the above permitted practice was approximately $548.2 million in total at March 31, 2023 and is reported on line 25 (i.e. Aggregate write-ins for other than invested assets) of the balance sheet and will result in an undiminished, equivalent increase in statutory surplus.

In the event ANICO had not employed any or all of these permitted and prescribed practices, ANICO's risk-based capital ("RBC") would not have triggered a regulatory event.

The following table presents a reconciliation of ANICO's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Texas:

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 10,459,860	$ 334,933,181
(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	$ 10,459,860	$ 334,933,181
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,401,623,746	$ 3,522,484,463
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Reinsurance Permitted Practice	4	3	35	$ 548,218,786	
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 853,404,960	$ 3,522,484,463

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 estimated 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, 2023.

NOTE 2 Accounting Changes and Corrections of Errors

A. Accounting Changes

No significant change.

B. Correction of Errors

During the current year's financial statement preparation, the Company discovered an error in the compiling and reporting of the modco reinsurance, which resulted in a $12,430,514 understatement of net income at December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

NOTE 3 Business Combinations and Goodwill

No significant change.

NOTE 4 Discontinued Operations

No significant change.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) - (5) No significant change.

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment					$18,327,180		$18,327,180
2. Interest Income Recognized							$ -
3. Recorded Investments on Nonaccrual Status					$39,650,000		$39,650,000
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							$ -
b. Prior Year							
1. Average Recorded Investment							$ -
2. Interest Income Recognized							$ -
3. Recorded Investments on Nonaccrual Status							$ -
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							$ -

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ 493,120	$ 493,120
b) Additions charged to operations	$ 14,838,419	
c) Direct write-downs charged against the allowances	$ -	
d) Recoveries of amounts previously charged off		
e) Balance at end of period (a+b-c-d)	$ 15,331,539	$ 493,120

(8) - (9) No significant change.

B. Debt Restructuring

No significant change.

C. Reverse Mortgages

The Company had no investments in reverse mortgages.

D. Loan-Backed Securities

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

(2) At March 31, 2023, the Company did not have any securities within the scope of SSAP 43R Loan-backed and Structured Securities, with a recognized other-than-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(3) At March 31, 2023, the Company did not hold any loan-backed securities with a recognized credit-related other-than-temporary impairment.

(4) Unrealized loss fair value information:

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ (70,277,788)
2. 12 Months or Longer	

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

1. Less than 12 Months	$ 1,088,137,540
2. 12 Months or Longer	

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of March 31, 2023, the Company believes it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. Although the investment securities above did not meet management's criteria for other-than-temporary impairment at this time, it is possible that future events or information could cause them to conclude that declines in value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no secured borrowing repurchase agreements.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no reverse repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company had no repurchase agreements.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements.

J. Real Estate

No significant change.

K. Low Income Housing tax Credits (LIHTC)

No significant change.

L. Restricted Assets

No significant change.

M. Working Capital Finance Investments

The Company had no working capital investments.

N. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting assets and liabilities.

O. 5GI Securities

The Company does not have any 5GI securities.

P. Short Sales

The Company does not have any Short Sales.

Q. Prepayment Penalty and Acceleration Fees

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, LLC, a Delaware limited liability company ("ANAT"), owns all outstanding shares of the Company.

Brookfield Reinsurance Ltd. (formerly known as Brookfield Asset Management Reinsurance Partners Ltd.) became the ultimate parent of the Company as a result of its completed acquisition of ANAT on May 25, 2022.

On January 1, 2023, the Company's wholly owned subsidiary ANH Investments, LLC ("ANH") distributed the stock of its wholly owned subsidiary American National Insurance Holdings, Inc. ("ANIH") to the Company, and the Company distributed such stock to ANAT. Such transactions were pursuant to approvals from the domiciliary state insurance regulators of the Company and the subsidiary insurance companies owned by ANIH as of December 31, 2022. In addition, on January 1, 2023, the Company distributed its entire interest in its wholly owned subsidiary, ANTAC, LLC to ANAT.

H.-O. No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. No significant change.

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, 2023, certain municipal bonds and collateralized mortgage obligations with a fair value of approximately $14.7 million and commercial mortgage loans of approximately $1.1 billion were on deposit with the FHLB as collateral for borrowing. As of March 31, 2023, the collateral provided borrowing capacity of approximately $679.8 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 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ 7,000,000	$ 7,000,000	
(c) Activity Stock	$ -		
(d) Excess Stock	$ 1,944,200	$ 1,944,200	
(e) Aggregate Total (a+b+c+d)	$ 8,944,200	$ 8,944,200	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 679,763,962	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	$ 1,857,900	$ 1,857,900	
(e) Aggregate Total (a+b+c+d)	$ 8,857,900	$ 8,857,900	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 775,888,256	XXX	XXX

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -					
2. Class B	$ 7,000,000	$ 7,000,000				

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,121,015,079	$ 1,206,499,039	$ -
2. Current Year General Account Total Collateral Pledged	$ 1,121,015,079	$ 1,206,499,039	
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 1,266,326,830	$ 1,286,578,770	$ -

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,121,015,079	$ 1,206,499,039	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 1,121,015,079	$ 1,206,499,039	
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,424,386,600	$ 1,443,818,747	$ -

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) - (3) No significant change.

	Pension Benefits 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022	Special or Contractual Benefits Per SSAP No. 11 2023	Special or Contractual Benefits Per SSAP No. 11 2022
(4) Components of net periodic benefit cost						
a. Service cost	$ 130,338	$ 521,350	$ 28,375	$ 236,185		
b. Interest cost	$ 3,744,168	$ 10,250,731	$ 27,788	$ 113,363		
c. Expected return on plan assets	$ (5,967,641)	$ (28,930,216)				
d. Transition asset or obligation						
e. Gains and losses	$ 519,444	$ -	$ 117,024	$ (4,767,263)		
f. Prior service cost or credit	$ -					
g. Gain or loss recognized due to a settlement or curtailment	$ 188,060	$ 752,240				
h. Total net periodic benefit cost	$ (1,385,631)	$ (17,405,895)	$ 173,187	$ (4,417,715)	$ -	$ -

(5) - (18) No significant change.

B.-I. No significant change.

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

No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

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.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock- Unaffiliated and Mutual Fund	$ 15,922,132	$ 6,643,164,374	$ 356,975,181		$ 7,016,061,687
Preferred Stock	$ 20,918,400		$ 29,886,000		$ 50,804,400
Options			$ 161,592,096		$ 161,592,096
Separate Account Asset	$ 336,315,875	$ 722,979,272			$ 1,059,295,147
Total assets at fair value/NAV	$ 373,156,407	$ 7,366,143,646	$ 548,453,277	$ -	$ 8,287,753,330

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Separate Account Liability	$ 336,315,875	$ 722,979,272			$ 1,059,295,147
Total liabilities at fair value	$ 336,315,875	$ 722,979,272	$ -	$ -	$ 1,059,295,147

(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	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock Unaffiliated	$ 246,059,515			$ 3,749,541	$ (38,443,043)	$164,384,411		$ (18,775,243)		$ 356,975,181
Preferred Stock	$ 5,057,677				$ 24,828,323					$ 29,886,000
Options	$ 118,311,796			$ (10,168,110)	$ 33,837,848	$29,061,250		$(9,450,688)		$ 161,592,096
Total Assets	$ 369,428,988	$ -	$ -	$ (6,418,569)	$ 20,223,128	$193,445,661	$ -	$ (28,225,931)	$ -	$ 548,453,277

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

(4) As of March 31, 2023, the fair value of the Company's investments in Level 3 totaled $548.5 million. 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	$ 8,964,426,818	$ 10,387,537,966	$ 15,922,132	$ 6,643,164,374	$ 2,305,340,312		
Common Stock- Unaffiliated and Mutual Funds	$ 363,140,498	$ 380,565,748	$ 6,165,317		$ 356,975,181		
Preferred Stock	$ 50,804,400	$ 55,739,545	$ 20,918,400		$ 29,886,000		
Private Leases/BA Asset	$ 4,661,763	$ 4,661,763			$ 4,661,763		
Options	$ 161,592,096	$ 161,592,096			$ 161,592,096		
Mortgage Loans	$ 4,703,196,681	$ 5,155,333,696			$ 4,703,196,681		
Joint Ventrue Interests - Real Estate	$ 8,336,849	$ 8,336,849			$ 8,336,849		
BA Loans	$ 60,020,820	$ 59,225,638			$ 60,020,820		
Policy Loans	$ 334,792,232	$ 334,792,232			$ 334,792,232		
Short Term Investments	$ 1,572,224,274	$ 1,572,224,274		$ 1,572,224,274			
Separtate Account asset	$ 1,059,295,147	$ 1,252,874,931	$ 336,315,875	$ 722,979,272			
Investment Contracts	$ 153,768,826				$ 153,768,826		
Separate Account Liability	$ 1,059,295,147		$ 336,315,875	$ 722,979,272			

NOTES TO FINANCIAL STATEMENTS

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.

D. Not Practicable to Estimate Fair Value

As of March 31, 2023, there were no financial instruments for which it is not practicable for the Company to estimate fair value.

E. Investments measured using Net Asset Value

The Company had no investments measured using net asset value.

NOTE 21 Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Subsequent events have been considered through May 15, 2023 for these statutory financial statements which are to be issued May 15, 2023.

Type I – Recognized Subsequent Events:

On May 11, 2023, the Company entered into an excess of loss reinsurance agreement with Hannover Life Reassurance Company of America (Bermuda) Ltd. effective March 31, 2023. See Note 1 for additional discussion.

Type II – Nonrecognized Subsequent Events:

There were no nonrecognized subsequent events for the period ended March 31, 2023.

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, 2023 were $22.2 million. As of March 31, 2023, $3.6 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 $19.4 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $0.8 million of unfavorable prior-year development from December 31, 2022 to March 31, 2023. 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, 2023.

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 signifacant 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 the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .... Yes [ ] No [X]

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
The reporting entity dividended the ownership of its indirect insurance company subsidiaries and its ownership of ANTAC, LLC to its parent company, American National Group, LLC. ....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1837429

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/10/2022

6.4 By what department or departments?
Texas Department of Insurance ....

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

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

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

7.2 If yes, give full information:
American National Insurance Company's license was revoked by order of the New Mexico Office of Superintendent of Insurance on March 9, 2023, and was subsequently reinstated without lapse from March 9, 2023, upon entry of an Order On Reconsideration effective April 4, 2023.
....

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: .... $ 22,599,095

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .... $ 42,457,379

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 18,774,987	$ 16,163,612
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 592,462,008	$ 688,636,488
14.26	All Other	$ 3,401,206,456	$ 38,465,401
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,012,443,451	$ 743,265,501
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 4,895,118,630
	1.14 Total Mortgages in Good Standing	$ 4,895,118,630
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 96,005,478
	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	$ 124,559,589
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 124,559,589
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 39,650,000
	1.44 Total Mortgages in Process of Foreclosure	$ 39,650,000
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,155,333,697
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	67.900 %
	2.2 A&H cost containment percent	2.400 %
	2.3 A&H expense percent excluding cost containment expenses	58.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	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	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

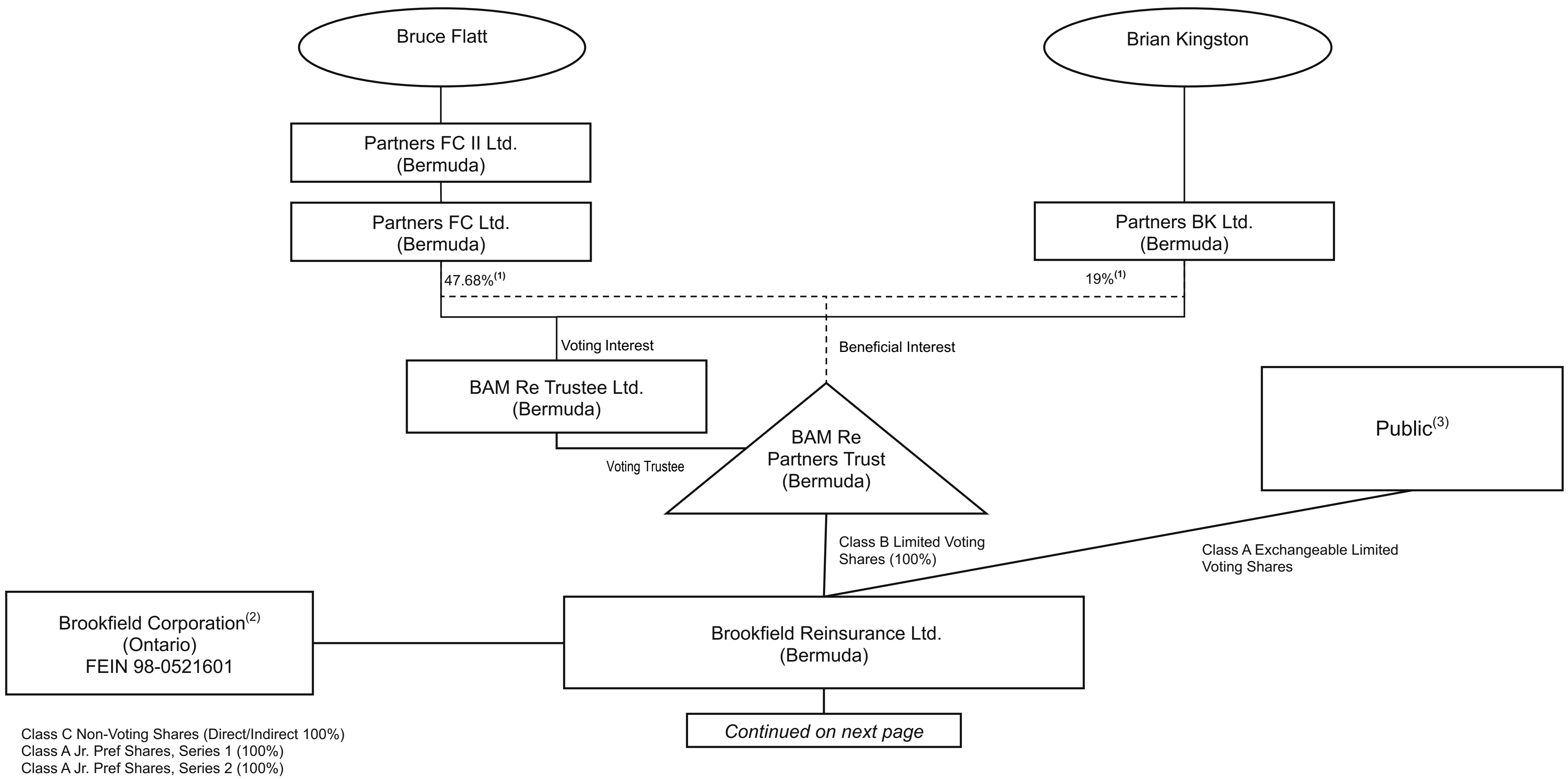
Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	2,435,844	14,260,900	161,601		16,858,345	
2. Alaska AK	L	190,805	105,638	723		297,166	
3. Arizona AZ	L	4,775,782	9,922,857	29,669		14,728,308	1,687
4. Arkansas AR	L	2,799,069	2,478,300	23,933		5,301,302	69
5. California CA	L	29,963,305	75,050,245	197,864		105,211,414	663,919
6. Colorado CO	L	4,542,337	5,054,397	42,583		9,639,317	
7. Connecticut CT	L	950,895	15,563,735	6,074		16,520,704	
8. Delaware DE	L	(788,201)	1,736,271	59		948,129	
9. District of Columbia DC	L	427,129	1,006,447			1,433,576	
10. Florida FL	L	15,179,182	62,574,790	70,071		77,824,043	511,273
11. Georgia GA	L	6,522,316	74,444,152	136,956		81,103,424	75,000
12. Hawaii HI	L	2,366,779	2,143,127	1,546		4,511,452	65,000
13. Idaho ID	L	670,140	3,453,177	63,689		4,187,006	
14. Illinois IL	L	4,790,120	30,805,305	137,919		35,733,344	256,221
15. Indiana IN	L	1,577,914	14,167,152	29,888		15,774,954	
16. Iowa IA	L	1,645,870	5,649,053	50,559		7,345,482	131,183
17. Kansas KS	L	1,036,453	3,204,197	96,280		4,336,930	
18. Kentucky KY	L	1,453,105	5,485,781	134,807		7,073,693	223,712
19. Louisiana LA	L	5,435,134	23,339,486	287,627		29,062,247	
20. Maine ME	L	457,661	1,477,913			1,935,574	
21. Maryland MD	L	3,278,855	13,172,053	24,050		16,474,958	
22. Massachusetts MA	L	1,915,431	12,149,609	47,631		14,112,671	
23. Michigan MI	L	3,137,617	16,556,755	153,178		19,847,550	43,250
24. Minnesota MN	L	9,667,649	7,009,566	42,554		16,719,769	30,000
25. Mississippi MS	L	2,517,684	4,290,610	189,069		6,997,363	143,053
26. Missouri MO	L	3,711,642	14,249,591	321,995		18,283,228	
27. Montana MT	L	211,095	642,125	14,696		867,916	
28. Nebraska NE	L	584,270	2,787,705	7,253		3,379,228	
29. Nevada NV	L	3,795,136	7,172,241	12,852		10,980,229	
30. New Hampshire NH	L	616,280	5,357,860	305		5,974,445	250,000
31. New Jersey NJ	L	4,373,733	32,384,036	6,404		36,764,173	44,047
32. New Mexico NM	L	4,726,775	1,183,084	73,290		5,983,149	2,600
33. New York NY	N	1,031,318	1,411,344	311		2,442,973	
34. North Carolina NC	L	3,940,235	15,071,113	16,410		19,027,758	111,719
35. North Dakota ND	L	283,801	1,616,830	22,925		1,923,556	85,000
36. Ohio OH	L	3,534,420	21,676,228	39,031		25,249,679	365,370
37. Oklahoma OK	L	3,399,591	8,914,146	60,193		12,373,930	
38. Oregon OR	L	1,792,136	4,095,117	21,937		5,909,190	125,000
39. Pennsylvania PA	L	3,546,543	30,346,155	22,932		33,915,630	137,288
40. Rhode Island RI	L	363,798	2,613,991			2,977,789	
41. South Carolina SC	L	3,067,652	8,636,515	33,943		11,738,110	
42. South Dakota SD	L	803,240	2,674,803	6,482		3,484,525	
43. Tennessee TN	L	4,406,340	32,387,259	369,603		37,163,202	261,079
44. Texas TX	L	53,074,855	49,546,532	3,503,027		106,124,414	534,858
45. Utah UT	L	3,902,045	4,199,690	23,484		8,125,219	121,247
46. Vermont VT	L	669,588	2,169,329			2,838,917	
47. Virginia VA	L	2,504,500	16,330,979	8,229		18,843,708	400,579
48. Washington WA	L	2,486,732	10,707,448	19,406		13,213,586	
49. West Virginia WV	L	908,539	1,095,021	6,699		2,010,259	
50. Wisconsin WI	L	2,001,475	10,122,056	60,785		12,184,316	
51. Wyoming WY	L	345,098	1,809,292	4,965		2,159,355	
52. American Samoa AS	L	19,095				19,095	
53. Guam GU	L	345,563	2,300	21,664		369,527	
54. Puerto Rico PR	L	6,045,412	45,958,929	2,643		52,006,984	
55. U.S. Virgin Islands VI	N	1,694				1,694	
56. Northern Mariana Islands MP	L	37,169		11,552		48,721	
57. Canada CAN	N	163,286		193		163,479	
58. Aggregate Other Aliens OT	XXX	57,832	132,150	75		190,057	
59. Subtotal	XXX	223,699,763	740,395,385	6,621,614		970,716,762	4,583,154
90. Reporting entity contributions for employee benefits plans	XXX	70,459		105,531		175,990	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	476,209				476,209	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,217,116		1,895		1,219,011	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	225,463,547	740,395,385	6,729,040		972,587,972	4,583,154
96. Plus Reinsurance Assumed	XXX	145,094		12,310,974		12,456,068	
97 Totals (All Business)	XXX	225,608,641	740,395,385	19,040,014		985,044,040	4,583,154
98. Less Reinsurance Ceded	XXX	(22,428,073)	402,477,581	13,089,971		393,139,479	
99. Totals (All Business) less Reinsurance Ceded	XXX	248,036,714	337,917,804	5,950,043		591,904,561	4,583,154
DETAILS OF WRITE-INS							
58001. USA Overseas Military	XXX	41,268	150			41,418	
58002. GBR United Kingdom	XXX	7,401				7,401	
58003. DEU Germany	XXX	3,370	1,700			5,070	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	5,793	130,300	75		136,168	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	57,832	132,150	75		190,057	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 54
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above - Not allowed to write business in the state 3

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

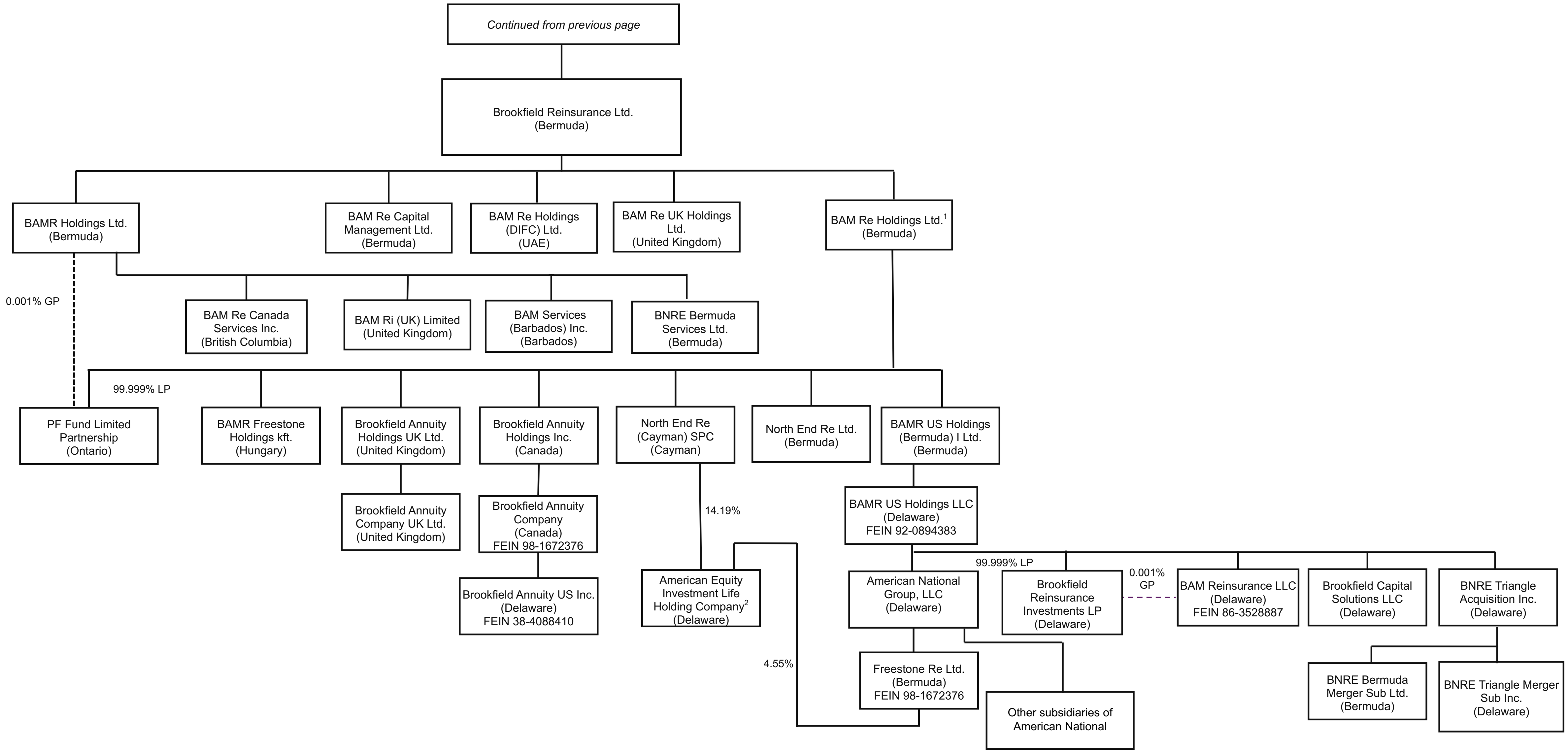


(1) This percentage represents both the percentage of beneficial interest in the BAM Re Partners Trust and the percentage of voting interest in BAM Re Trustee Ltd., which are the same percentage numbers. The remaining 33.32% beneficial interest in BAM Re Trust and 33.32% voting interest in its trustee, BAM Re Trustee, is held through entities owned by (i) Sachin Shah (6.66%), (ii) Anuj Ranjan (6.66%) (iii) Connor Teskey(6.66%), (iv) Cyrus Madon (6.66%) and (v) Sam Pollock (6.66%).

(2) Pursuant to Commissioner's Order No. 2022-7321 (HCS No. 1130540), Brookfield Corporation is not a control person within the Registrants' holding company system, however Brookfield Corporation is included in this organizational chart due to certain commitments made by Brookfield Corporation in connection with its disclaimer of affiliation filing.

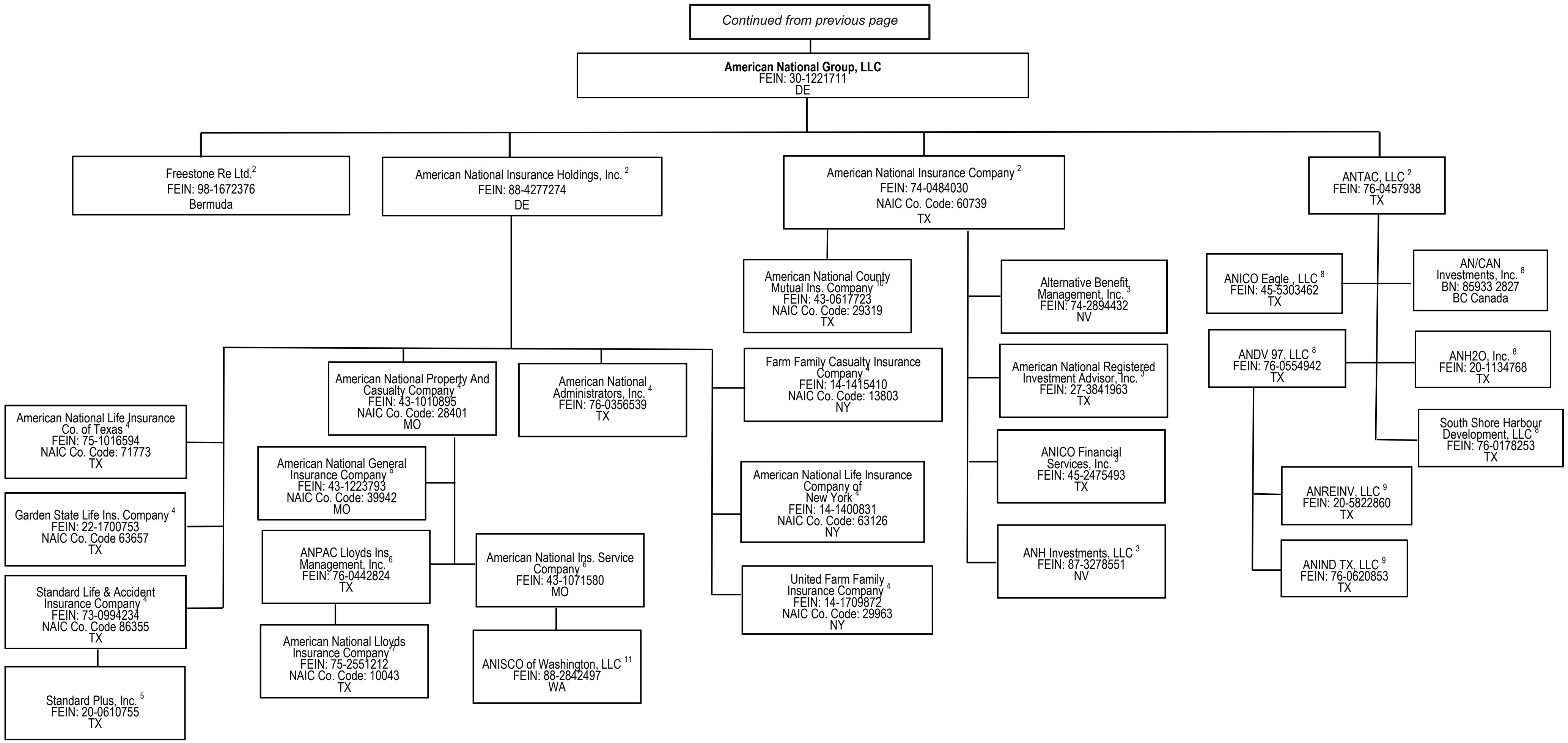
(3) To the Company's knowledge based on filings made with the SEC as of the date hereof, Bruce Flatt is the only person holding 10% or more of the Brookfield Reinsurance Ltd. Class A Shares.

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



(1) In addition to the entities shown in this chart, BAM Re Holdings Ltd. owns direct or indirect interests in certain other entities, primarily in connection with investments..
(2) On June 15, 2022, North End Re (Cayman) SPC ("North End Cayman") transferred approximately 4.14% of the voting securities of American Equity Investment Life Holding Company ("AEL") to Freestone Re Ltd. ("Freestone Re").
As a result of this restructuring, North End Cayman and Freestone Re own approximately 14.19% and 4.55%, respectively, of the voting securities of AEL (representing 18.74% in the aggregate).

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
Abbreviated Organizational Chart (continued)[1]



(1) In addition to the entities shown in this chart, American National Group, LLC owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.
(2) 100% owned by American National Group, LLC.
(3) 100% owned by American National Insurance Company.
(4) 100% owned by American National Insurance Holdings, Inc.
(5) 100% owned by Standard Life and Accident Insurance Company.
(6) 100 % owned by American National Property And Casualty Company.
(7) Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
(8) 100% owned by ANTAC, LLC.
(9) 100% owned by ANDV 97, LLC.
(10) Not a subsidiary company but managed by American National Insurance Company.
(11) 100% owned by American National Insurance Service Company.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0408	Brookfield Reinsurance Ltd. Group	60739	74-0484030	1343722	0		American National Insurance Company	TX	RE	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	86355	73-0994234		0		Standard Life and Accident Insurance Company	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	63657	22-1700753		0		Garden State Life Insurance Company	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	63126	14-1400831		0		American National Life Insurance Company of New York	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	13803	14-1415410		0		Farm Family Casualty Insurance Company	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	29963	14-1709872		0		United Farm Family Insurance Company	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	28401	43-1010895	1343946	0		American National Property and Casualty Company	MO	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	YES	1
0408	Brookfield Reinsurance Ltd. Group	39942	43-1223793		0		American National General Insurance Company	MO	IA	American National Property and Casualty Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	29319	43-0617723		0		American National County Mutual Insurance Company	TX	IA	American National Insurance Company	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	10043	75-2551212		0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Attorney In-Fact	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	30-1221711		0		American National Group, LLC	DE	UDP	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-4277274		0		American National Insurance Holdings, Inc.	DE	NIA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	87-3278551		0		ANH Investments, LLC	NV	DS	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0457938		0		ANTAC, LLC	TX	NIA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	27-3841963		1518195		American National Registered Investment Advisor, Inc.	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	74-2894432		0		Alternative Benefit Management, Inc.	NV	DS	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	45-2475493		0		ANICO Financial Services, Inc.	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0356539		0		American National Administrators, Inc.	TX	NIA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	43-1071580		0		American National Insurance Service Company	MO	NIA	American National Property and Casualty Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-2842497		0		ANISCO of Washington, LLC	WA	NIA	American National Insurance Service Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0442824		0		ANPAC Lloyds Insurance Management, Inc.	TX	NIA	American National Property and Casualty Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0620853		0		ANIND TX, LLC	TX	NIA	ANDV 97, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-5822860		0		ANREINV, LLC	TX	NIA	ANDV 97, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0554942		0		ANDV 97, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	45-5303462		0		ANICO Eagle, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	85-9332827		0		AN/CAN Investments, Inc.	CAN	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-1134768		0		ANH2O, Inc.	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1672376		0		Freestone Re Ltd.	BMU	IA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0178253		0		South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-0610755		0		Standard Plus, Inc.	TX	NIA	Standard Life and Accident Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	45-5303462		0		BAMR US Holdings (Bermuda) I Ltd.	BMU	UIP	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	85-9332827		0		BAM Re Holdings Ltd.	BMU	UIP	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-1134768		1837429	NYSE, TSX	Brookfield Reinsurance Ltd.	BMU	UIP	BAM Re Partners Trust	Other	0.000	Bruce Flatt and Brian Kingston	NO	2
0408	Brookfield Reinsurance Ltd. Group	00000	98-1672376		0		BAM Re Partners Trust	BMU	UIP	BAM Re Trustee Ltd.	Management	0.000	Bruce Flatt and Brian Kingston	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	76-0178253		0		BAM Re Trustee Ltd.	BMU	UIP	Partners FC Ltd.	Ownership	47.680	Bruce Flatt	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Reinsurance Ltd. Group	00000	20-0610755		0		BAM Re Trustee Ltd.	BMU	UIP	Partners BK Ltd.	Ownership	19.000	Brian Kingston	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners FC Ltd.	BMU	UIP	Partners FC II Ltd.	Ownership	100.000	Bruce Flatt	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners FC II Ltd.	BMU	UIP	Bruce Flatt	Ownership	100.000	Bruce Flatt	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners BK Ltd.	BMU	UIP	Brian Kingston	Ownership	100.000	Brian Kingston	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	98-1566597		0		Brookfield Reinsurance Investments LP	DE	NIA	BAM Reinsurance LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	86-3528887		0		BAM Reinsurance LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR Holdings Ltd.	BMU	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Ri (UK) Limited	GBR	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Canada Services Inc.	CAN	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Services (Barbados) Inc.	BRB	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR Freestone Holdings kft.	HUN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Holdings Inc.	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		North End Re (Cayman) SPC	CYM	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		North End Re Ltd.	BMU	IA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	38-4088410		0		Brookfield Annuity US Inc.	DE	NIA	Brookfield Annuity Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1672376		0		Brookfield Annuity Company	CAN	IA	Brookfield Annuity Holdings Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
2658	American Equity Investment Group	00000	42-1447959	3981379	1039828	NYSE	American Equity Investment Life Holding Company		NIA	North End Re (Cayman) SPC	Ownership	14.040	Shareholders	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Capital Management Ltd.	BMU	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Holdings (DIFC) Ltd.	ARE	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re UK Holdings Ltd.	GBR	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-0894383		0		BAMR US Holdings LLC	DE	NIA	BAMR US Holdings (Bermuda) I Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		PF Fund Limited Partnership	CAN	NIA	BAMR Holdings Ltd.	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Holdings UK Ltd.	GBR	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Company UK Ltd.	GBR	IA	Brookfield Annuity Holdings UK Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Capital Solutions LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Volta Holdings LP	CYM	NIA	BAMR Holdings Ltd.	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	87-3288802		0		121 Village Corner Development, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	36-4814921		0		121 Village Lots 2/3, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		1363015 Alberta Ltd.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	26-4431276		0		ANCAP Jasper, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsuance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	26-4730727		0		ANCAP Jasper II, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argerich 2022-1, LLC	DE	OTH	Argerich Holdco 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argerich Holdco 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-1, LLC	DE	OTH	BST Holding 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holding 2022-1, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-1E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-2E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-3E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-1E Ltd	CYM	OTH	BST Holdings 2022-1E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-2E Ltd	CYM	OTH	BST Holdings 2022-2E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-3E Ltd	CYM	OTH	BST Holdings 2022-3E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Canadian Cottage Company Ltd.	CAN	NIA	Chipman Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bach F1 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BACH F1 Interco 2022-1, LLC	DE	OTH	Bach F1 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boccherini F2 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boccherini F2 Interco 2022-1, LLC	DE	OTH	Boccherini F2 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brahms PP Interco 2022-1, LLC	DE	OTH	Brahms PP 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brahms PP 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Holdings, Inc.	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Industrial Park No. 1 Inc.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0621069		0		Eagle IND., L.P.	TX	NIA	ANIND TX, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	83-2990147		0		Eagle Burleson Park LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	83-2964071		0		Eagle Tri County LLC	TX	NIA	Eagle IND., LP	Ownershiop	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-1198091		0		Galveston Island Water Park, L.P.	TX	NIA	ANH2O, Inc.	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-4937509		0		Germann Road Land Development, LLC	CO	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-8243164		0		MRPL Retail Partners, Ltd. (Shops at Bella Terra)	TX	NIA	ANICO Eagle, LLC	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	46-3426560		0		TC Blvd. Partners, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	87.680	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	46-3432650		0		TC Blvd. Partners II, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	95.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0444990		0		Town and Country Partnership	TX	NIA	ANDV 97, LLC	Ownership	87.680	Brookfield Reinsuance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	80-0947060		0		Town Center Partners, Ltd.	TX	NIA	TC Blvd. Partners, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-3971831		0		TX Galileo LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3904685		0		TX Hooke LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3957208		0		TX Kepler LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3921297		0		TX Leibniz LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3871687		0		TX Newton LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3889808		0		TX Wren LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	20-8668116		0		121 Village, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BEP BID II Euro AIV L.P.	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR BID II US AIV LP	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR BID II AIV LP	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boole L.P.	CYM	OTH	American National Insurance Company	Ownership	54.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Archimedes L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Cantor L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 1 Ltd.	CYM	OTH	North End Re (Cayman) SPC	Ownership	75.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 2 Ltd.	CYM	OTH	American National Insurance Company	Ownership	75.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 3 Ltd.	CYM	OTH	American National Insurance Company	Ownership	76.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 1 Ltd.	CYM	OTH	NER Note Issuer 1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 2 Ltd.	CYM	OTH	NER Note Issuer 2 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 3 Ltd.	CYM	OTH	NER Note Issuer 3 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1684989		0		Bylsma 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1685005		0		Casals 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1685038		0		Dupre 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bylsma 2022-1, LLC	DE	OTH	Bylsma 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Casals 2022-1, LLC	DE	OTH	Casals 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Dupre 2022-1, LLC	DE	OTH	Dupre 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1138054		0		BGL PT Land, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL PT, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1691929		0		Atreides Leto Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1691732		0		Atreides Paul Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1695168		0		Atreides Paul 2022-1 Ltd.	CYM	OTH	Atreides Paul Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1694739		0		Atreides Leto 2022-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1693420		0		Atreides 2022-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2022-1 Ltd.	Ownership	80.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL Pinehurst Land, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BLI Pinehurst Mezz, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL Pinehurst, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BLI Pinehurst, LLC	DE	OTH	BLI Pinehurst Mezz, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Bermuda Real Estate JV Member Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Blue Investment SPE Ltd.	BMU	NIA	Brookfield Bermuda Real Estate Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Bermuda Real Estate Holdings Ltd.	BMU	NIA	Brookfield Bermuda Real Estate JV LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Development Corporation	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		Brookfield Bermuda Real Estate JV LLC	BMU	NIA	BAM Re Bermuda Real Estate JV Member Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		BNRE Bermuda Services Ltd.	BMU	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2035543	0	0		BNRE Triangle Acquisition Inc.	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2064626	0	0		BNRE Triangle Merger Sub Inc.	DE	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		BNRE Bermuda Merger Sub Ltd.	BMU	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		Grace Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		BNRE 77G Holdings Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		2022 Ganymede Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		2022 Titan Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		2022 Europa Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		2022 IO Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		2022 Ceres Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		BREF VI Cayman 1 LP	CYM	OTH	BAM Re Holdings Ltd.	Management	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000		0	0		77G Propco Limited	JEY	OTH	BNRE 77G Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13

Asterisk	Explanation
1	Bruce Flatt and Brian Kingston are also ultimate controlling persons
2	BAM Re Partners Trust owns 100% of the Class B Limited Voting Shares of Brookfield Reinsurance Ltd.
3	Investment Special Purpose Vehicle

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	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]	6 0 7 3 9 2 0 2 3 4 9 0 0 0 0 0 1
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 0 7 3 9 2 0 2 3 3 6 5 0 0 0 0 1
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 0 7 3 9 2 0 2 3 4 4 5 0 0 0 0 1
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 0 7 3 9 2 0 2 3 4 4 7 0 0 0 0 1
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 0 7 3 9 2 0 2 3 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. MGU Fee Income	866,006		866,006	455,239
2505. Overfunded Pension	159,569,970	159,569,970		
2506. Disallowed IMR	77,764,189	77,764,189		
2507. Prepaid Expense	23,271,743	23,271,743		
2508. Debit Suspense	21,789,182	21,789,182		
2509. Miscellaneous Nonadmitted Assets	723,014	723,014		
2510. Advances	18,278	18,278		
2511. Taxes Other Than FIT				40,927
2597. Summary of remaining write-ins for Line 25 from overflow page	284,002,382	283,136,376	866,006	496,166

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous investment liabilities	4,045,274	4,406,700
2505. Retiree benefit reserve	2,180,742	2,124,579
2597. Summary of remaining write-ins for Line 25 from overflow page	6,226,016	6,531,279

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Group Reinsurance Fee Income	1,082,799	1,277,414	4,420,952
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,082,799	1,277,414	4,420,952

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Change in pension plan unrecognized gains (losses)	148,281	2,130,686	(21,326,864)
5397. Summary of remaining write-ins for Line 53 from overflow page	148,281	2,130,686	(21,326,864)

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. MEX Mexico	XXX	3,071		75		3,146	
58005. ITA Italy	XXX	525				525	
58006. NLD Netherlands	XXX	445				445	
58007. BEL Belgium	XXX	436				436	
58008. ESP Spain	XXX	354				354	
58009. LUX Luxembourg	XXX	300				300	
58010. THA Thailand	XXX	274				274	
58011. TWN Taiwan	XXX	166				166	
58012. JPN Japan	XXX	73	130,300			130,373	
58013. AUS Australia	XXX	61				61	
58014. PHL Philippines	XXX	46				46	
58015. CHL Chile	XXX	24				24	
58016. ABW Aruba	XXX	18				18	
58017.	XXX						
58018.	XXX						
58019.	XXX						
58020.	XXX						
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	5,793	130,300	75		136,168	

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	347,667,188	356,323,596
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	4,739,545	14,568,957
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		1,006,163
5.	Deduct amounts received on disposals		5,371,205
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	4,739,131	18,860,323
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	347,667,602	347,667,188
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	347,667,602	347,667,188

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,079,187,970	4,803,681,236
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	110,386,800	1,048,399,474
	2.2 Additional investment made after acquisition	71,464,730	418,878,122
3.	Capitalized deferred interest and other		
4.	Accrual of discount		10,603,647
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	93,723,122	1,202,374,509
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(2,855,737)	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	14,838,419	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,155,333,696	5,079,187,970
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,155,333,696	5,079,187,970
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,155,333,696	5,079,187,970

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,721,820,908	4,499,818,221
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,320,000	233,382,399
	2.2 Additional investment made after acquisition	11,110,863	281,415,006
3.	Capitalized deferred interest and other	1,168	63,083
4.	Accrual of discount	(29,723)	3,111
5.	Unrealized valuation increase (decrease)	(2,238,721,128)	(68,845,832)
6.	Total gain (loss) on disposals	(76,589)	8,622,688
7.	Deduct amounts received on disposals	920,640,295	1,226,768,701
8.	Deduct amortization of premium and depreciation	907,159	5,869,067
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	578,878,045	3,721,820,908
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	578,878,045	3,721,820,908

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,984,361,578	10,201,679,377
2.	Cost of bonds and stocks acquired	839,974,604	4,151,472,405
3.	Accrual of discount	2,017,207	8,939,208
4.	Unrealized valuation increase (decrease)	16,046,386	667,563
5.	Total gain (loss) on disposals	186,817	(26,371,557)
6.	Deduct consideration for bonds and stocks disposed of	994,236,806	3,295,249,350
7.	Deduct amortization of premium	8,582,548	38,027,074
8.	Total foreign exchange change in book/adjusted carrying value	239,633	(239,765)
9.	Deduct current year's other than temporary impairment recognized		21,735,388
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		3,226,159
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,840,006,871	10,984,361,578
12.	Deduct total nonadmitted amounts	16,163,612	18,774,987
13.	Statement value at end of current period (Line 11 minus Line 12)	10,823,843,259	10,965,586,591

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	5,543,403,846	983,289,558	549,089,960	3,919,917	5,981,523,361			5,543,403,846
2. NAIC 2 (a)	4,488,662,012	115,536,540	243,552,123	(11,183,436)	4,349,462,993			4,488,662,012
3. NAIC 3 (a)	397,400,025	16,103,076	4,146,963	10,016,354	419,372,492			397,400,025
4. NAIC 4 (a)	28,726,239	59,142,680	42,556,152	18,300,627	63,613,394			28,726,239
5. NAIC 5 (a)	1,281,874,683	2,790,000		179,424	1,284,844,107			1,281,874,683
6. NAIC 6 (a)	3,537,040			901,740	4,438,780			3,537,040
7. Total Bonds	11,743,603,845	1,176,861,854	839,345,198	22,134,626	12,103,255,127			11,743,603,845
PREFERRED STOCK								
8. NAIC 1	29,962,000				29,962,000			29,962,000
9. NAIC 2	17,710,800			1,938,668	19,649,468			17,710,800
10. NAIC 3	5,057,677				5,057,677			5,057,677
11. NAIC 4	922,400				922,400			922,400
12. NAIC 5				(922,400)	(922,400)			
13. NAIC 6				1,070,400	1,070,400			
14. Total Preferred Stock	53,652,877			2,086,668	55,739,545			53,652,877
15. Total Bonds and Preferred Stock	11,797,256,722	1,176,861,854	839,345,198	24,221,294	12,158,994,672			11,797,256,722

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

NAIC 1 $ 1,395,795,887 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $ 319,921,274 ; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,572,224,274	XXX	1,572,224,274	22,410,920	188,387

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,094,950,626	110,448,750
2. Cost of short-term investments acquired	581,587,364	1,462,352,228
3. Accrual of discount	1,394,764	2,425,010
4. Unrealized valuation increase (decrease)		(86)
5. Total gain (loss) on disposals	322	
6. Deduct consideration received on disposals	105,708,802	480,275,276
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,572,224,274	1,094,950,626
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,572,224,274	1,094,950,626

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	118,311,792
2.	Cost Paid/(Consideration Received) on additions	29,061,250
3.	Unrealized Valuation increase/(decrease)	41,380,876
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(17,711,138)
6.	Considerations received/(paid) on terminations	9,450,684
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)	161,592,096
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	161,592,096

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year 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)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	161,592,096	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		161,592,096
4.	Part D, Section 1, Column 6	161,592,096	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	161,592,096	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		161,592,096
10.	Part D, Section 1, Column 9	161,592,096	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	315,091,194	1,351,119,200
2.	Cost of cash equivalents acquired	3,502,204,006	14,724,193,572
3.	Accrual of discount	172,079	746,449
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	23,755	
6.	Deduct consideration received on disposals	3,414,112,629	15,760,968,027
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)	403,378,405	315,091,194
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	403,378,405	315,091,194

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
HOME OFFICE BUILDING	GALVESTON	TX	01/01/1971	Various				2,399,543
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				781,333
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				108,835
COMMERCIAL	LEAGUE CITY	TX	12/01/1987	Various				127,646
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				4,020
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				155,158
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				7,335
OFFICE BUILDING	COSTA MESA	CA	06/01/1993	Various				90,622
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				421,675
SHOPPING CENTER	SAN FRANCISCO	CA	12/31/2010	Various				(230)
SHOPPING CENTER	CONROE	TX	09/23/2013	Various				(9,737)
SHOPPING CENTER	LOGANVILLE	GA	10/08/2013	Various				(15,084)
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				66,911
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				75,453
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				391,365
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				(15,622)
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				150,323
0199999. Acquired by Purchase								4,739,545
0399999 - Totals								4,739,545

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1823403	KOLOA	HI	S	02/03/2023	8.000	24,550,000		111,200,000
1823603	ENGLEWOOD	CO		08/16/2022	10.000		2,041,648	47,200,000
1838901	SAN JOSE	CA	S	06/01/2022	3.630		85,974	19,400,000
1840602	CHANDLER	AZ	S	06/17/2022	5.250		2,080,176	19,000,000
1844301	HONOLULU	HI		10/06/2022	5.000		96,903	96,700,000
1844801	IRVINE	CA		11/29/2022	6.500		1,412,509	70,600,000
1845501B	NEW YORK	NY		01/15/2023	6.560	24,000,000		26,666,667
1845502B	NEW YORK	NY		01/15/2023	8.100	6,000,000		6,666,667
1845601B	DURHAM	NC	S	01/27/2023	6.270	47,336,800		63,200,000
323001	MAUI	HI	S	06/03/2016	5.000		1,447,088	116,350,000
329501	CHINO	CA	S	09/29/2022	4.750		669,898	42,290,000
329801	JEFFERSONVILLE	IN	S	01/26/2023	4.500		365,434	42,250,000
329901	HOUSTON	TX	S	09/29/2022	4.500		1,119,509	55,100,000
330101	MORENO VALLEY	CA	S	09/29/2022	4.500		5,937	38,500,000
330201	CORSICANA	TX		09/29/2022	4.500		2,241,825	27,000,000
330301	GALVESTON	TX	S	08/16/2021	4.500		2,719,605	68,340,000
330401	SAN ANTONIO	TX		01/26/2023	4.750		6,352,761	65,000,000
330501	SAN ANTONIO	TX		01/26/2023	4.500		695,557	26,000,000
330701	NEW BRAUNFELS	TX		06/01/2022	4.750		6,110,091	56,300,000
330801	GARDEN CITY	ID		09/29/2022	4.500		1,886,843	50,200,000
330901	GARDEN CITY	ID		01/26/2023	4.500		1,162,882	31,210,000
331001	APEX	NC		11/19/2021	4.500		7,188,686	89,550,000
331002	APEX	NC		11/19/2021	7.000		1,868,474	89,550,000
331101	WINCHESTER	CA		09/29/2022	4.500		342,790	33,970,000
331201	RALEIGH	NC		03/11/2022	4.500		1,757,145	50,700,000
331401	BOISE	ID	S	04/14/2022	4.500		6,726,629	55,700,000
331501	VANDALIA	OH		06/01/2022	4.500		13,992,069	62,800,000
331601	VINEYARD	UT		04/29/2022	4.500		3,297,641	30,750,000
331701	CAPE CORAL	FL		01/26/2023	4.750		9,175,006	72,100,000
331901	SALT LAKE CITY	UT		08/23/2022	4.500		1,508,651	75,700,000
1845401B	NEW YORK	NY		11/29/2022	8.040	(400,000)		44,444,444
332001	LOUDON	TN		09/22/2022	4.750		3,463,000	42,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						101,486,800	79,814,730	1,727,337,778
0899999. Total Mortgages in good standing						101,486,800	79,814,730	1,727,337,778
1699999. Total - Restructured Mortgages								
1845001B	NEW YORK	NY		09/08/2022	5.500	8,900,000	(8,350,000)	57,088,888
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						8,900,000	(8,350,000)	57,088,888
2499999. Total - Mortgages with overdue interest over 90 days						8,900,000	(8,350,000)	57,088,888
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						110,386,800	71,464,730	1,784,426,666

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1813201	KNOXVILLE	TN		12/06/2013	01/03/2023	22,519,749		14,058			14,058		22,533,807	22,533,807			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1813202	KNOXVILLE	TN		12/06/2013	01/03/2023	1,616,203							1,616,203	1,616,203			
1817401	DULUTH	GA		12/16/2014	02/21/2023	13,691,689		8,608			8,608		13,616,456	13,616,456			
1822901	TINLEY PARK	IL		06/01/2022	01/05/2023	3,963,754							3,963,754	3,963,754			
1823402	KOLOA	HI	S	07/15/2021	02/03/2023	2,475,785		24,215			24,215		2,500,000	2,500,000			
1834201	COLORADO SPRINGS	CO		06/01/2022	02/14/2023	1,860,285		148,215			148,215		2,008,500	2,008,500			
329601	RICHMOND	TX	S	09/29/2022	02/07/2023	26,756,944		387,782			387,782		27,144,726	27,144,726			
0199999. Mortgages closed by repayment						72,884,410		582,878			582,878		73,383,446	73,383,446			
1770501	GREENVILLE	SC		06/01/2022		697,164		91			91		24,699	24,699			
1774501	BROADVIEW HEIGHTS	OH		06/01/2022		4,622,730		4,462			4,462		41,360	41,360			
1778501	SANTA CLARITA	CA		06/01/2022		3,469,063		265			265		31,086	31,086			
1778701	DAYTON	OH		06/01/2022		2,721,218		354			354		27,117	27,117			
1779301	HURST	TX		06/01/2022		1,837,721		700			700		17,167	17,167			
1781001	ROCHESTER	MI		06/01/2022		2,103,886		2,156			2,156		85,351	85,351			
1790101	HUNTERSVILLE	NC		10/26/2009		13,389,478		4,948			4,948		86,974	86,974			
1792801	LAS VEGAS	NV		06/01/2022		3,186,414		1,162			1,162		30,851	30,851			
1796601	GRETNA	LA		06/01/2022		26,728,954		21,420			21,420		184,433	184,433			
1799401	COTTONWOOD HEIGHTS	UT		06/01/2022		2,406,498		315			315		15,946	15,946			
1801301	SEATAC	WA		08/18/2009		29,232,129		48,963			48,963		197,078	197,078			
1804801	TAMPA	FL		06/01/2022		10,536,494		13,862			13,862		52,588	52,588			
1805901	LA CANADA FLINTRIDGE	CA		06/01/2022		2,085,398		210			210		94,690	94,690			
1807601	SHILOH	IL		06/30/2022		2,554,751		168			168		49,046	49,046			
1807801	FENTON	MO		01/15/2013		8,598,563		1,648			1,648		58,255	58,255			
1808301	ROCHESTER HILLS	MI		02/26/2013		17,261,285		950			950		188,037	188,037			
1808401	PASADENA	TX	S	06/01/2022		6,201,750							79,379	79,379			
1808402	PASADENA	TX	S	06/01/2022		335,545		1,276			1,276		2,790	2,790			
1808801	SACRAMENTO	CA		06/01/2022		6,320,957		856			856		42,319	42,319			
1810501	LIMA	OH		07/25/2013		4,547,465		432			432		54,602	54,602			
1810701	FORT LAUDERDALE	FL		06/01/2022		3,452,399		247			247		97,325	97,325			
1813401	FRESNO	CA		06/01/2022		4,923,371		1,572			1,572		24,762	24,762			
1813501	ALPHARETTA	GA		06/01/2022		2,806,580		234			234		27,991	27,991			
1813601	NOVI	MI		06/01/2022		4,361,116		384			384		53,730	53,730			
1814001	DELAWARE	OH		06/01/2022		3,555,334		587			587		122,834	122,834			
1814801	SALT LAKE CITY	UT		06/01/2022		5,367,084		418			418		52,352	52,352			
1815001	LOUISVILLE	KY		06/01/2022		4,037,373		628			628		128,690	128,690			
1815301	RICHMOND	TX		06/01/2022		1,792,230		1,910			1,910		113,276	113,276			
1816301	CINCINNATI	OH		09/29/2014		9,370,774							41,828	41,828			
1816401	CHARLOTTE	NC		06/01/2022		9,191,866		736			736		87,077	87,077			
1817101	LOGAN CITY	UT		12/09/2014		18,671,825		5,896			5,896		116,737	116,737			
1817201	ENGLEWOOD	CO		12/11/2014		11,375,209		1,732			1,732		93,074	93,074			
1817801	JONESVILLE	SC		01/15/2015		26,777,340		5,222			5,222		132,027	132,027			
1818501	RALEIGH	NC		03/16/2015		11,929,024		1,856			1,856		117,267	117,267			
1818601	LINTHICUM HEIGHTS	MD		06/01/2022		7,778,135		605			605		71,108	71,108			
1818901	FORT WORTH	TX		06/01/2022		6,469,756		512			512		61,624	61,624			
1819001	COLUMBUS	OH	S	11/08/2013		11,447,530		16,774			16,774		72,816	72,816			
1819002	COLUMBUS	OH	S	11/08/2013		321,182							17,614	17,614			
1819101	COLUMBUS	OH		06/01/2022		13,829,218		15,373			15,373		84,283	84,283			
1819102	COLUMBUS	OH		06/01/2022		412,323							18,965	18,965			
1819301	LIVERMORE	CA		05/21/2015		7,501,425		538			538		61,344	61,344			
1819401	THE WOODLANDS	TX		06/01/2022		2,161,644		191			191		32,721	32,721			
1819501	CONCORD	NC		05/26/2015		6,327,805		491			491		61,325	61,325			
1819901	AUSTIN	TX		06/01/2022		5,915,459		845			845		45,292	45,292			

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1820001	CHARLESTON	IL		06/01/2022		3,300,022		292			292		50,764	50,764			
1820201	DALLAS	TX		06/24/2015		17,585,249		2,530			2,530		149,001	149,001			
1820301	DERBY	KS		06/24/2015		2,769,144		1,077			1,077		27,251	27,251			
1820501	DRAPER	UT		06/25/2015		18,574,612		2,776			2,776		169,633	169,633			
1820701	PARAMOUNT	CA		07/29/2015		11,728,181		1,000			1,000		175,915	175,915			
1821001	NEW ORLEANS	LA	S	06/01/2022		47,276,506		15,556			15,556		284,352	284,352			
1821101	WARRENVILLE	IL		09/01/2015		21,518,139							88,446	88,446			
1821301	HOUSTON	TX		06/01/2022		52,279,011		7,684			7,684		419,864	419,864			
1821401	TALLAHASSEE	FL		06/01/2022		2,928,256		203			203		78,586	78,586			
1821801	BROOKPARK	OH		06/01/2022		8,340,557		1,775			1,775		62,086	62,086			
1821901	HOUSTON	TX		06/01/2022		5,886,449		479			479		43,995	43,995			
1822001	COLLEGE PARK	GA		06/01/2022		12,327,418		1,003			1,003		92,134	92,134			
1822101	COPPELL	TX		06/01/2022		11,029,358		2,297			2,297		77,685	77,685			
1822501	GLENDALE	CA		10/19/2015		20,872,520		1,377			1,377		171,596	171,596			
1822701	COLUMBUS	OH		06/01/2022		26,082,288							149,361	149,361			
1822702	COLUMBUS	OH		06/01/2022		3,577,276							20,485	20,485			
1823201	DALLAS	TX		12/07/2015		9,871,814		598			598		88,464	88,464			
1823401	KOLOA	HI	S	06/01/2022		34,483,496		5,641			5,641		233,656	233,656			
1823801	PLAINFIELDS	IN		03/08/2016		22,124,548		1,547			1,547		169,976	169,976			
1823901	LOS ANGELES	CA		03/15/2016		17,583,951		1,174			1,174		119,275	119,275			
1824001	LOS ANGELES	CA		03/15/2016		30,540,545		2,039			2,039		207,162	207,162			
1824201	DETROIT	MI		06/01/2022		6,368,739		946			946		53,472	53,472			
1824301	DEERFIELD	FL		06/01/2022		2,074,823		316			316		18,366	18,366			
1824401	DALLAS	TX		04/14/2016		21,239,046		1,487			1,487		163,177	163,177			
1824501	LOS ANGELES	CA		06/01/2022		31,114,888		4,164			4,164		195,021	195,021			
1824601	LOS ANGELES	CA		06/01/2022		16,971,757		2,271			2,271		106,375	106,375			
1824801	MINNEAPOLIS	MN		06/01/2022		4,374,416		332			332		38,424	38,424			
1825001	POOLER	GA		05/13/2016		22,760,617		1,925			1,925		164,939	164,939			
1825401	CINCINNATI	OH		08/03/2016		35,546,767		2,454			2,454		260,990	260,990			
1825701	CARLSBAD	CA		08/25/2016		9,340,982		674			674		76,845	76,845			
1825801	OGDEN	UT		08/29/2016		8,886,729		611			611		65,248	65,248			
1825901	MILWAUKEE	WI		09/15/2016		11,620,860		852			852		98,769	98,769			
1826701	FORT WORTH	TX		11/17/2016		11,175,609		815			815		93,754	93,754			
1826801	LAGUNA BEACH	CA		12/06/2016		9,535,720		645			645		66,272	66,272			
1827001	BROOKFIELD	WI		12/13/2016		9,081,541		2,309			2,309		56,857	56,857			
1827301	NAPERVILLE	IL		12/16/2016		21,225,793		3,100			3,100		179,513	179,513			
1827601	LEHI	UT		03/15/2017		19,656,275		2,688			2,688		134,284	134,284			
1827801	IRVINE	CA		03/30/2017		44,186,165		17,378			17,378		176,542	176,542			
1828201	ROCKVILLE	MD		06/01/2022		26,870,729		3,559			3,559		159,692	159,692			
1828401	COLUMBIA	SC		05/23/2017		9,544,901		688			688		74,942	74,942			
1828501	GILBERT	AZ		05/24/2017		12,962,784		2,598			2,598		96,977	96,977			
1828701	PHOENIX	AZ		06/09/2017		8,194,080		5,207			5,207		60,147	60,147			
1828901	BIRMINGHAM	MI		06/15/2017		18,324,131		875			875		139,858	139,858			
1829001	LINONIA	MI		06/01/2022		3,899,313		572			572		30,658	30,658			
1829201	SCOTTSDALE	AZ		06/01/2022		52,078,885		3,811			3,811		411,926	411,926			
1829801	WOODLAND HILLS	CA		07/13/2017		14,724,974							65,738	65,738			
1830101	KNOXVILLE	TN		06/01/2022		5,989,431		435			435		46,119	46,119			
1830201	NAPERVILLE	IL	S	06/01/2022		19,473,348							97,309	97,309			
1830301	LEHI	UT		09/26/2017		23,126,994		3,125			3,125		154,704	154,704			
1830501	PHOENIX	AZ	S	06/01/2022		18,201,876		4,844			4,844		118,846	118,846			
1830601	PHOENIX	AZ	S	06/01/2022		18,804,281		5,004			5,004		122,780	122,780			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1831001	RINCON	GA		11/14/2017		5,726,365		406			406		43,247	43,247			
1831101	FARMINGTON HILLS	MI		11/16/2017		5,775,893		875			875		44,695	44,695			
1831401	HUTCHINS	TX		11/21/2017		20,995,897		4,500			4,500		163,595	163,595			
1831501	HOUSTON	TX		12/04/2017		41,018,199		8,500			8,500		571,184	571,184			
1831601	NASHVILLE	TN		06/01/2022		8,231,982		632			632		56,560	56,560			
1831602	NASHVILLE	TN		06/01/2022		2,809,168		519			519		18,971	18,971			
1831701	DUBLIN	OH		12/13/2017		29,331,058		15,000			15,000		161,121	161,121			
1831901	MOUNT LAUREL	NJ		06/01/2022		17,422,880		6,857			6,857		104,456	104,456			
1832001	NORTH SALT LAKE	UT		06/01/2022		6,371,853		458			458		47,814	47,814			
1832401	LOS ALTOS	CA	S	06/01/2022		17,596,897		25,517			25,517		74,366	74,366			
1832801	NEW YORK	NY		06/01/2022		20,027,783		2,915			2,915		132,176	132,176			
1832901	SOUTH JORDAN	UT		06/01/2022		36,418,954		5,211			5,211		268,509	268,509			
1833101	AMERICAN CANYON	CA		07/26/2016		24,734,625							172,065	172,065			
1833301	SAN DIEGO	CA		04/05/2018		6,673,499		888			888		42,125	42,125			
1833401	MILWAUKEE	WI		06/01/2022		11,100,086		3,136			3,136		65,072	65,072			
1833601	SCOTTSDALE	AZ		05/30/2018		57,967,601		14,938			14,938		322,574	322,574			
1834001	NEW CANEY	TX		04/08/2016		54,104,539		20,583			20,583		349,467	349,467			
1834002	NEW CANEY	TX		12/16/2021		963,200		124			124		6,217	6,217			
1834401	SAVANAH	GA		06/01/2022		15,447,678		1,976			1,976		80,824	80,824			
1834901	DRAPER	UT		06/01/2022		25,700,008		1,696			1,696		151,548	151,548			
1835001	MIAMI BEACH	FL		10/30/2018		40,152,205		5,187			5,187		225,314	225,314			
1835201	CARY	NC		09/02/2015		17,395,275							102,560	102,560			
1835401	LEHI	UT		05/29/2019		25,282,119		4,094			4,094		146,691	146,691			
1835501	HOUSTON	TX		06/01/2022		28,083,016							159,974	159,974			
1835601	DUBLIN	OH		06/01/2022		31,119,757		12,480			12,480		177,528	177,528			
1835701	COLUMBUS	OH		06/01/2022		14,881,791		980			980		72,020	72,020			
1836001	TEMPE	AZ		10/29/2019		16,532,452		2,125			2,125		97,187	97,187			
1836201	HAZELWOOD	MO		06/01/2022		41,299,773		33,055			33,055		277,684	277,684			
1836301	AMERICAN FORK	UT		06/01/2022		10,501,418		1,365			1,365		66,690	66,690			
1836401	AURORA	CO		06/01/2022		46,477,955		4,194			4,194		305,857	305,857			
1836601	GREENSBORO	NC		12/17/2019		21,983,888		4,025			4,025		136,882	136,882			
1836901	CHICAGO	IL	S	06/01/2022		25,317,139		10,007			10,007		167,158	167,158			
1837101	BUFORD	GA		06/01/2022		8,599,070		583			583		60,430	60,430			
1837201	BELLEVUE	NE		06/01/2022		10,957,448		1,415			1,415		68,490	68,490			
1837301	HOUSTON	TX		06/01/2022		35,023,747							203,173	203,173			
1837601	LOS ANGELES	CA		06/01/2022		13,125,962		1,797			1,797		92,995	92,995			
1837801	PINOLE	CA		06/01/2022		6,142,061		410			410		41,748	41,748			
1837901	PLANO	TX		06/01/2022		14,812,941		11,531			11,531		85,308	85,308			
1838101	LAKE FOREST	IL		06/01/2022		24,478,917		5,413			5,413		117,848	117,848			
1838201	GREENVILLE	TX		06/01/2022		2,129,412		615			615		14,826	14,826			
1838301	LEMONT	IL		06/01/2022		6,735,491		1,225			1,225		40,293	40,293			
1838401	RUSKIN	FL		06/01/2022		4,164,573		263			263		24,607	24,607			
1838501	BELLEVILLE	NJ		06/01/2022		7,116,946		674			674		47,698	47,698			
1838601	GLENVIEW	IL		06/01/2022		41,369,066		10,616			10,616		173,687	173,687			
1838701	FORT WORTH	TX		06/01/2022		58,476,600		5,031			5,031		352,262	352,262			
1839101	CULVER CITY	CA		06/01/2022		8,675,599		1,148			1,148		59,282	59,282			
1839401	EL SEGUNDO	CA		06/01/2022		3,988,254		742			742		19,474	19,474			
1839501	COLORADO SPRINGS	CO		06/01/2022		17,269,911		759			759		152,848	152,848			
1839701	HOUSTON	TX		06/01/2022		1,360,483		88			88		8,616	8,616			
1840101	COLUMBUS	OH		06/01/2022		30,961,458		11,575			11,575		194,979	194,979			
1840801	WEST VALLEY CITY	UT		06/01/2022		9,653,675		628			628		83,396	83,396			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1841001	HENDERSONVILLE	TN		06/01/2022		5,778,110		378			378		53,224	53,224			
1841201	BREA	CA		06/01/2022		46,784,685		5,926			5,926		196,706	196,706			
1841401	SHELBY TOWNSHIP	MI		06/01/2022		10,331,459		999			999		65,917	65,917			
1841501	MIAMI	FL		03/10/2022		24,190,336		6,163			6,163		135,924	135,924			
1842401	MARCO ISLAND	FL		01/26/2023				667			667		71,434	71,434			
1843901	BOCA RATON	FL		08/30/2022		6,927,758		875			875		38,548	38,548			
1844501	LINCOLNWOOD	IL		11/07/2022		2,992,500		188			188		13,052	13,052			
1844901	LACEY	WA		12/13/2022		27,357,500		2,292			2,292		60,328	60,328			
322601	LOS ANGELES	CA		06/01/2022		13,778,411							91,625	91,625			
323601	SOUTH JORDAN	UT		06/01/2022		32,380,628							197,781	197,781			
326501	COLUMBUS	OH	S	09/29/2022		19,113,734							101,343	101,343			
326502	COLUMBUS	OH	S	09/29/2022		2,557,675							10,083	10,083			
326701	DRAPER	UT		06/14/2018		13,173,884							72,386	72,386			
327201	SOUTH JORDAN	UT		09/29/2022		43,992,710							240,286	240,286			
327501	RICHMOND	TX		01/26/2023									2,048,145	2,048,145			
327502	RICHMOND	TX		12/04/2018		1,129,717							156,951	156,951			
327701	SAN ANTONIO	TX	S	02/27/2019		16,843,670							81,033	81,033			
328101	OREM	UT		09/29/2022		64,336,028							313,361	313,361			
328401	SPARTANBURG	SC	S	09/29/2022		11,268,002		11,391			11,391		35,892	35,892			
328402	SPARTANBURG	SC	S	07/05/2022		4,097,267							12,951	12,951			
329101	PROVO	UT		09/29/2022		11,398,727		5,093			5,093		62,503	62,503			
1817401	DULUTH	GA		12/16/2014		13,691,689							83,841	83,841			
1843701	ORLAND PARK	IL		08/24/2022		9,171,115		1,156			1,156		34,212	34,212			
1826101	BEDFORD	TX		09/29/2016		27,486,986			8,786,986		(8,786,986)						
1809901	HOUSTON	TX	S	06/01/2022		27,001,432			6,051,432		(6,051,432)						
0299999. Mortgages with partial repayments						2,694,919,847		565,602	14,838,419		(14,272,817)		20,339,676	20,339,676			
0599999 - Totals						2,767,804,257		1,148,480	14,838,419		(13,689,939)		93,723,122	93,723,122			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	BLI PINEHURST MEZZ, LLC (Duke)	Durham	NC	ANICO		01/27/2023		6,320,000				
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated								6,320,000				XXX
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO		07/01/2020			5,500,000			
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									5,500,000			XXX
	Equity Fund 7077 - Sound Point Partners US Direct Lending Fund II,	New York	NY	CVC Credit Partners, LLC	1.F	09/24/2018			87,907		130,973	32.560
	Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP	Minneapolis	MN	Northstar Capital, LLC	2.A	10/30/2019			111,751		77,189	0.550
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC	1.E	12/06/2019			72,151		560,518	0.610
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	PineBridge Investments, LLC	1.E	11/19/2020			516,383		2,119,342	3.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									788,192		2,888,022	XXX
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP	West Conshohocken	PA	Morgan Stanley AIP		07/19/2015			79,987		421,246	19.510
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Arrowhead Partners GP, LLC		06/28/2017			29,974		1,945,758	1.650
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									109,961		2,367,004	XXX
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Neuberger Berman		12/26/2019			175,000		2,982,409	1.410
	Equity Fund 7126 - BVRE Fund I, LP	Idaho Falls	ID	Ball Ventures, LLC		05/25/2022			587,710		5,412,290	6.550
2199999. Joint Venture Interests - Real Estate - Unaffiliated									762,710		8,394,699	XXX
	Argerich Holdco 2022-01, LLC	New York	NY	ANICO		09/08/2022			3,950,000			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									3,950,000			XXX
6099999. Total - Unaffiliated									1,660,863		13,649,725	XXX
6199999. Total - Affiliated								6,320,000	9,450,000			XXX
6299999 - Totals								6,320,000	11,110,863		13,649,725	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	TCCL 1 McMillan Eagle Partners, L.P.	Houston	TX	Return of Capital	02/26/2018	03/31/2023	26,854							26,854	26,854				
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated							26,854							26,854	26,854				
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	Return of Capital	12/06/2019	03/29/2023	27,029							27,029	27,029				
	Equity Fund 7100 - Benefit Street Partners SOF II	New York	NY	Return of Capital	04/01/2020	02/27/2023	458,126							458,126	458,126				
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							485,155							485,155	485,155				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP	West Conshohocken	PA	Return of Capital	07/19/2015	02/15/2023	525,051							525,051	525,051				
	Equity Fund 7053 - Monroe Capital Private Credit Fund II LP	Chicago	IL	Return of Capital	04/15/2016	03/30/2023	759,232							759,232	759,232				
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Return of Capital	06/28/2017	03/29/2023	131,256							131,256	131,256				
	Equity Fund 7106 - Audax Senior Loan Fund I, LP	Boston	MA	Return of Capital	09/30/2020	02/10/2023	713,171							713,171	713,171				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							2,128,710							2,128,710	2,128,710				
03663#-10-8	ANTAC, LLC	Galveston	TX	Return of Capital	12/30/1994	01/01/2023	685,909,676	(531,792,020)				(531,792,020)		685,909,676	154,117,657				
	ANH Investments, LLC	Galveston	TX	Return of Capital	08/21/2007	01/01/2023	2,468,177,588	(1,711,871,566)				(1,711,871,566)		2,468,177,588	756,306,022				
2099999. Joint Venture Interests - Common Stock - Affiliated							3,154,087,264	(2,243,663,586)				(2,243,663,586)		3,154,087,264	910,423,679				
	Land - Eagle IND	Houston	TX	Eagle Ind., LP	12/01/1999		7,029,000							7,029,000	7,029,000				
2299999. Joint Venture Interests - Real Estate - Affiliated							7,029,000							7,029,000	7,029,000				
	Summit VII	Seattle	WA	Sale of Interest	12/22/2014	01/01/2023	86,589							10,000	10,000		(76,589)	(76,589)	
	WNC	Irvine	CA	Return of Capital	12/22/2014	03/14/2023	139,854							536,897	536,897				403,954
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							226,443							546,897	546,897		(76,589)	(76,589)	403,954
6099999. Total - Unaffiliated							2,840,308							3,160,762	3,160,762		(76,589)	(76,589)	403,954
6199999. Total - Affiliated							3,161,143,118	(2,243,663,586)				(2,243,663,586)		3,161,143,118	917,479,533				
6299999 - Totals							3,163,983,426	(2,243,663,586)				(2,243,663,586)		3,164,303,880	920,640,295		(76,589)	(76,589)	403,954

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-FU-0	UNITED STATES TREAS		01/20/2023	Burrows Capital Advisors thru Cetera		15,333	15,000	144	1.A FE
91282C-GP-0	UNITED STATES TREAS		03/08/2023	OPPENHEIMER & CO., INC.		98,844	100,000	98	1.A
91282C-GT-2	UNITED STATES TREAS		03/31/2023	OPPENHEIMER & CO., INC.		149,883	150,000	45	1.A
0109999999. Subtotal - Bonds - U.S. Governments						264,060	265,000	287	XXX
03523T-BF-4	ANHEUSER-BUSCH INBEV		01/03/2023	Burrows Capital Advisors thru Cetera		163,014	128,000	4,956	5.A
055531-AG-2	BLP COML MTG TR		02/17/2023	PRIVATE		6,940,858	6,958,410		5.A
055531-AJ-6	BLP COML MTG TR		02/17/2023	PRIVATE		7,654,897	7,732,426		5.A
20826F-BD-7	CONOCOPHILLIPS		01/03/2023	Burrows Capital Advisors thru Cetera		18,098	22,000	271	5.A
209111-FZ-1	CONSOLIDATED EDISON		01/03/2023	Burrows Capital Advisors thru Cetera		14,334	22,000	62	5.A
29250R-AX-4	ENBRIDGE ENERGY PART		01/03/2023	Burrows Capital Advisors thru Cetera		25,263	22,000	361	5.A
548661-EN-3	LOWES COS INC		01/03/2023	Burrows Capital Advisors thru Cetera		21,758	22,000	415	5.A
559080-AC-0	MAGELLAN MIDSTREAM P		01/03/2023	Burrows Capital Advisors thru Cetera		132,287	128,000	1,456	5.A
655844-CJ-5	NORFOLK SOUTHN CORP		01/03/2023	Burrows Capital Advisors thru Cetera		15,873	22,000	125	5.A
68371Y-AN-3	Open Text Corporation		02/09/2023	PRIVATE		19,400,000	20,000,000		5.A
68389X-BW-4	ORACLE CORP		03/01/2023	PRIVATE		3,915,309	5,000,000	75,000	2.B FE
694476-AA-0	PACIFIC LIFECORP		03/01/2023	PRIVATE		6,260,199	5,292,000	161,053	1.G FE
79588T-AA-8	SAMMONS FINANCIAL GR		03/01/2023	PRIVATE		8,858,501	7,700,000	203,622	2.A FE
79588T-AD-2	SAMMONS FINANCIAL GR		03/01/2023	PRIVATE		2,459,272	2,840,000	35,678	2.A FE
814120-AC-5	SECURITY BENEFIT LIF		03/01/2023	PRIVATE		6,305,726	5,772,000	179,173	2.B FE
89566E-AD-0	TRI-STATE GENERATION		03/01/2023	PRIVATE		4,350,923	4,000,000	50,667	1.G FE
907818-GA-0	UNION PAC CORP		01/03/2023	Burrows Capital Advisors thru Cetera		17,123	22,000	332	5.A
91324P-EJ-7	UNITEDHEALTH GROUP I		02/15/2023	OPPENHEIMER & CO., INC.		3,156,054	3,300,000	35,420	5.A
91913Y-AL-4	VALERO ENERGY CORP N		03/01/2023	PRIVATE		5,724,044	5,025,000	70,280	2.B FE
920253-AF-8	VALMONT INDS INC		03/01/2023	PRIVATE		10,080,361	10,480,000	218,333	2.C FE
92343V-AP-9	VERIZON COMMUNICATIO		03/01/2023	PRIVATE		4,751,876	4,000,000	104,267	2.A FE
92343V-FV-1	VERIZON COMMUNICATIO		01/03/2023	Burrows Capital Advisors thru Cetera		13,666	22,000	83	5.A
95709T-AK-6	WESTAR ENERGY INC		03/01/2023	PRIVATE		2,521,885	2,690,000		1.F FE
PPFNE0-M7-8	ARGERICH 2022-1, LLC		02/21/2023	PRIVATE		2,790,000	2,790,000		5.C
PPFNFE-61-8	PW Publishing Partners, LLC - Class C		03/17/2023	PRIVATE		6,135,000	6,135,000		3.B Z
000000-00-0	PW Publishing Partners, LLC - Class !		03/17/2023	PRIVATE		39,877,500	39,877,500		1.G Z
PPFPM7-M6-1	TX KEPLER LLC - C TRANCHE		02/15/2023	PRIVATE		844,534	844,534		3.B
PPFPM7-M8-7	TX LEIBNIZ LLC - A TRANCHE		02/15/2023	PRIVATE		3,903,627	3,903,627		1.G
PPFPM7-M9-5	TX LEIBNIZ LLC - B TRANCHE		02/15/2023	PRIVATE		2,439,767	2,439,767		2.C
PPFPM7-MA-2	TX LEIBNIZ LLC - C TRANCHE		02/15/2023	PRIVATE		975,907	975,907		3.B
PPFPM7-MC-8	TX NEWTON LLC - A TRANCHE		02/15/2023	PRIVATE		3,710,548	3,710,548		1.G
PPFPM7-MD-6	TX NEWTON LLC - B TRANCHE		02/15/2023	PRIVATE		2,319,093	2,319,093		2.C
PPFPM7-ME-4	TX NEWTON LLC - C TRANCHE		02/15/2023	PRIVATE		927,638	927,638		3.B
PPFSF4-D9-4	PW Publishing Partners, LLC - Class B		03/17/2023	PRIVATE		6,370,000	6,370,000		2.B Z
PPFSL7-NH-1	ARM Master Trust, LLC		03/30/2023	PRIVATE		56,517,680	56,517,692		4.B
PPFX3T-HN-6	Brahmns PP 2022-1, LLC - Debt		03/17/2023	PRIVATE		3,000,000	3,000,000		5.A
PPFX5R-8W-8	TX WREN LLC - A TRANCHE		02/15/2023	PRIVATE		3,790,168	3,790,167		1.G
PPFX5R-8X-6	TX WREN LLC - B TRANCHE		02/15/2023	PRIVATE		2,368,855	2,368,855		2.C
PPFX5R-8Y-4	TX WREN LLC - C TRANCHE		02/15/2023	PRIVATE		947,542	947,542		3.B
PPGB0N-68-4	TX GALILEO LLC - A TRANCHE		02/15/2023	PRIVATE		3,704,576	3,704,576		1.G
PPGB0N-69-2	TX GALILEO LLC - B TRANCHE		02/15/2023	PRIVATE		2,315,360	2,315,360		2.C
PPGB0N-6A-9	TX GALILEO LLC - C TRANCHE		02/15/2023	PRIVATE		926,145	926,145		3.B
PPGB0N-6C-5	TX HOOKE LLC - A TRANCHE		02/15/2023	PRIVATE		3,985,238	3,985,237		1.G
PPGB0N-6D-3	TX HOOKE LLC - B TRANCHE		02/15/2023	PRIVATE		2,490,773	2,490,773		2.C

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
PPGB0N-6E-1	TX HOOKE LLC - C TRANCHE		02/15/2023	PRIVATE		996,310	996,310		3.B
PPGB0N-6G-6	TX KEPLER LLC - A TRANCHE		02/15/2023	PRIVATE		3,378,134	3,378,134		1.G
PPGB0N-6H-4	TX KEPLER LLC - B TRANCHE		02/15/2023	PRIVATE		2,111,334	2,111,334		2.C
06849V-AA-1	BARRICK GOLD FIN CO	A	01/03/2023	Burrows Capital Advisors thru Cetera		387,974	384,000	3,093	5.A
71644E-AG-7	PETRO-CANADA	A	03/01/2023	PRIVATE		11,918,941	11,000,000	192,714	2.A FE
867229-AD-8	SUNCOR ENERGY INC NE	A	03/01/2023	PRIVATE		2,820,741	2,610,000	38,824	2.A FE
867229-AE-6	SUNCOR ENERGY INC NE	A	03/01/2023	PRIVATE		11,291,520	10,000,000	137,222	2.A FE
251526-CT-4	DEUTSCHE BK AG N Y	D	02/06/2023	PRIVATE		5,500,000	5,500,000		5.A
822582-AD-4	SHELL INTERNATIONAL	D	03/01/2023	PRIVATE		19,448,712	16,031,000	215,751	1.D FE
822582-AN-2	SHELL INTERNATIONAL	D	03/01/2023	PRIVATE		22,351,633	20,000,000	476,667	1.E FE
91311Q-AC-9	UNITED UTILS PLC	D	03/01/2023	PRIVATE		13,907,569	12,500,000	38,194	2.A FE
PPFNBT-8F-6	Dupre 2022-1, Ltd.-Class F	D	02/22/2023	PRIVATE		700,000	700,000		4.B FE
PPFNBT-8G-4	Casals 2022-1, Ltd.-Class C	D	02/22/2023	PRIVATE		2,537,500	2,537,500		1.F FE
PPFNBT-8H-2	Bylsma 2022-1, Ltd.-Class C	D	02/22/2023	PRIVATE		3,062,500	3,062,500		1.F FE
PPFPBK-VS-6	Dupre 2022-1, Ltd.-Class B	D	02/22/2023	PRIVATE		3,000,000	3,000,000		1.C FE
PPFPBK-X4-7	Dupre 2022-1, Ltd.-Class E	D	02/22/2023	PRIVATE		1,200,000	1,200,000		3.B FE
PPFPBK-X5-4	Casals 2022-1, Ltd.-Class B	D	02/22/2023	PRIVATE		3,500,000	3,500,000		1.C FE
PPFPBK-X6-2	Bylsma 2022-1, Ltd.-Class B	D	02/22/2023	PRIVATE		4,200,000	4,200,000		1.C FE
PPFQBC-H1-7	Dupre 2022-1, Ltd.-Class C	D	02/22/2023	PRIVATE		2,100,000	2,100,000		1.F FE
PPFQBC-H7-4	Dupre 2022-1, Ltd.-Class D	D	02/22/2023	PRIVATE		1,700,000	1,700,000		2.B FE
PPFSBL-7C-0	Dupre 2022-1, Ltd.-Class A	D	02/22/2023	PRIVATE		10,300,000	10,300,000		1.A FE
PPFSBL-7D-8	Casals 2022-1, Ltd.-Class A	D	02/22/2023	PRIVATE		11,900,000	11,900,000		1.A FE
PPFSBL-7E-6	Bylsma 2022-1, Ltd.-Class A	D	02/22/2023	PRIVATE		14,350,000	14,350,000		1.A FE
PPFTBE-4U-7	Casals 2022-1, Ltd.-Class D	D	02/22/2023	PRIVATE		1,925,000	1,925,000		2.B FE
PPFTBE-4V-5	Bylsma 2022-1, Ltd.-Class D	D	02/22/2023	PRIVATE		2,362,500	2,362,500		2.B FE
PPFTBE-5H-5	Casals 2022-1, Ltd.-Class F	D	02/22/2023	PRIVATE		875,000	875,000		4.B FE
000000-00-0	Bylsma 2022-1, Ltd.-Class F	D	02/22/2023	PRIVATE		1,050,000	1,050,000		4.B FE
PPFUB7-QA-9	Casals 2022-1, Ltd.-Class E	D	02/22/2023	PRIVATE		1,400,000	1,400,000		3.B FE
PPFUB7-QB-7	Bylsma 2022-1, Ltd.-Class E	D	02/22/2023	PRIVATE		1,750,000	1,750,000		3.B FE
PPFLKJ-NH-1	BID III Notes		03/30/2023	PRIVATE		26,953,398	26,953,398		5.A
PPFQKG-SG-3	EnVW		01/27/2023	PRIVATE		7,100,000	7,100,000		5.A
PPFQMF-48-7	Duke Securitization B		01/27/2023	PRIVATE		16,000,000	16,000,000		5.A
000000-00-0	BlueRock- Revolving Credit Faciility		03/29/2023	PRIVATE		115,575,000	115,575,000		5.A
PPFZ3H-XF-6	EnBW		03/17/2023	PRIVATE		7,100,000	7,100,000		5.A
PPG060-86-4	BID III- 2022 Ceres Note LIssuer		03/30/2023	PRIVATE		26,953,398	26,953,398		5.A
PPG71Q-6U-6	BID III Note Issuer - 2022 Titan Note		03/30/2023	PRIVATE		26,953,398	26,953,398		5.A
000000-00-0	BID III Note Issuer - 2022 Europa Note I		03/30/2023	PRIVATE		26,953,398	26,953,398		5.A
PPGB19-NA-0	Duke Securitization		01/27/2023	PRIVATE		34,206,889	34,206,889		5.A
PPGD14-BB-8	BID III Note Issuer - 2022 Ganymede Note		03/30/2023	PRIVATE		26,953,398	26,953,398		5.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						719,915,519	708,711,954	2,244,019	XXX
2509999997. Total - Bonds - Part 3						720,179,579	708,976,954	2,244,306	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						720,179,579	708,976,954	2,244,306	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
000000-00-0	ARGERICH HOLDINGS 2022-1, LLC		02/21/2023	PRIVATE	3,950,000.000	3,950,000			
PPFSF4-DA-1	Brahmns PP 2022-1, LLC - Equity		03/17/2023	PRIVATE	6,202,500.000	6,202,500			
PPFV7Q-W2-1	ATREIDES LETO HOLDCO 2022-1, LTD.		12/30/2022	PRIVATE	1,664,194.000	1,664,194			
PPEW3S-M3-9	ARCHIMEDES - EQUITY	D	08/05/2022	PRIVATE	3,912,076.590	3,912,077			
PPFTBE-4T-0	Dupre 2022-1, Ltd.-Equity	D	02/22/2023	PRIVATE	2,544,751.160	2,544,751			

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
PPG00J-4T-3	Casals 2022-1, Ltd.-Equity	D	02/22/2023	PRIVATE	2,359,875.000	2,359,875			
PPG00J-4U-0	Bylsma 2022-1, Ltd.-Equity	D	02/22/2023	PRIVATE	2,602,250.000	2,602,250			
000000-00-0	BST 2022-1 Equity		01/23/2023	PRIVATE	5,613,000.000	5,613,000			
000000-00-0	BST 2022-2 Equity		01/23/2023	PRIVATE	6,054,600.000	6,054,600			
000000-00-0	BST 2022-3 Equity		01/23/2023	PRIVATE	5,171,400.000	5,171,400			
PPFY70-H9-4	Grace Building Class A		03/17/2023	PRIVATE	59,281,682.120	29,937,250			
PPFZ6A-4A-1	BREF VI LP		03/21/2023	PRIVATE	49,783,128.000	49,783,128			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						119,795,025	XXX		XXX
5989999997. Total - Common Stocks - Part 3						119,795,025	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						119,795,025	XXX		XXX
5999999999. Total - Preferred and Common Stocks						119,795,025	XXX		XXX
6009999999 - Totals						839,974,604	XXX	2,244,306	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38382D-GX-1	GNMA REMIC TRUST		03/01/2023	MBS PAYDOWN		9,747	9,747	9,997	9,748		(1)		(1)		9,747				48	02/20/2050	1.B FE
831628-CY-6	SBA PC FIX 100087		02/15/2023	CALL at 100.000		5,813	5,813	6,373	6,281		(7)		(7)		6,274		(461)	(461)	81	09/25/2036	5.A
0109999999. Subtotal - Bonds - U.S. Governments						15,560	15,560	16,370	16,029		(8)		(8)		16,021		(461)	(461)	129	XXX	XXX
655867-JD-2	NORFOLK VA		03/01/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,250	03/01/2023	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,250	XXX	XXX
10604P-AD-5	BRAZORIA CNTY TEX IN		01/31/2023	CALL at 100.000		200,000	200,000	190,970	191,481		20		20		191,500		8,500	8,500	8,500	03/01/2039	1.E
13049G-AA-8	CALIFORNIA MUN FIN A		01/01/2023	CALL at 100.000		65,000	65,000	65,000	65,000						65,000				409	10/01/2035	2.A FE
3137A3-U6-4	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		190,478	190,478	173,782	190,190		289		289		190,478				1,111	12/15/2025	1.B FE
3137A3-WD-7	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		238,671	238,671	217,489	238,278		393		393		238,671				1,392	12/15/2025	1.B FE
3137A5-4H-4	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		189,974	189,974	173,240	189,687		287		287		189,974				1,115	01/15/2026	1.B FE
3137A5-HP-2	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		123,575	123,575	114,384	123,428		147		147		123,575				714	01/15/2026	1.B FE
3137A7-DZ-0	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		45,398	45,398	41,305	45,310		88		88		45,398				256	02/15/2026	1.B FE
3137A7-EV-8	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		369,417	369,417	330,805	366,801		2,616		2,616		369,417				2,087	02/15/2026	1.B FE
3137A7-RG-7	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		206,813	206,813	191,270	206,536		277		277		206,813				1,162	03/15/2026	1.B FE
3137AP-VQ-0	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		433,702	433,702	460,808	434,158		(456)		(456)		433,702				2,138	03/15/2026	1.A FE
31393N-QT-9	FHLMC REMIC SERIES		02/01/2023	MBS PAYDOWN		3,365	3,365	3,395	3,366						3,365				18	02/15/2023	1.B FE
31393V-F9-7	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		19,836	19,836	20,084	19,836						19,836				159	06/15/2023	1.B FE
31396V-6S-2	FNMA REMIC TRUST		03/01/2023	MBS PAYDOWN		1,756	1,756	1,706	1,755		1		1		1,756				14	06/25/2037	1.A FE
31397S-RW-6	FNMA REMIC TRUST		03/01/2023	MBS PAYDOWN		231,215	231,215	203,009	230,686		530		530		231,215				1,153	04/25/2026	1.B FE
31398M-PG-5	FNMA REMIC TRUST		03/01/2023	MBS PAYDOWN		97,636	97,636	92,963	97,507		128		128		97,636				653	03/25/2025	1.B FE
31398N-F7-4	FNMA REMIC TRUST		03/01/2023	MBS PAYDOWN		42,243	42,243	42,228	42,241		1		1		42,243				280	10/25/2025	1.B FE
31398P-W2-1	FNMA REMIC TRUST		03/01/2023	MBS PAYDOWN		73,815	73,815	77,165	73,866		(51)		(51)		73,815				596	05/25/2030	1.B FE
31398Q-5P-8	FHLMC REMIC SERIES		03/01/2023	MBS PAYDOWN		41,392	41,392	41,418	41,392						41,392				323	05/15/2030	1.B FE
63607V-AA-4	NATIONAL FIN AUTH N		01/01/2023	CALL at 100.000		90,000	90,000	93,328	92,883						92,883		(2,883)	(2,883)	646	07/01/2035	2.B FE
63607V-AB-2	NATIONAL FIN AUTH N		01/03/2023	CALL at 100.000		20,000	20,000	20,000	20,000						20,000				164	10/01/2037	2.B FE
64469N-AC-3	NEW HAMPSHIRE ST FED		01/04/2023	PRIOR YEAR INCOME															23,837	09/01/2022	1.C FE
64469N-AE-9	NEW HAMPSHIRE ST FED		01/04/2023	PRIOR YEAR INCOME															22,920	09/01/2023	1.F FE
649902-P5-6	NEW YORK ST DORM AUT		02/15/2023	MATURITY		5,000,000	5,000,000	4,879,550	4,998,459		1,541		1,541		5,000,000				122,600	02/15/2023	1.B FE
92778W-LS-3	VIRGINIA COLLEGE BLD		01/04/2023	PRIOR YEAR INCOME															70,253	09/01/2022	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,684,286	7,684,286	7,433,899	7,672,860		5,811		5,811		7,678,669		5,617	5,617	262,500	XXX	XXX
00108W-AH-3	AEP TEX INC CORPORATE		01/23/2023	PRIVATE		4,808,150	5,000,000	4,978,600	4,987,333		141		141		4,987,474		(179,324)	(179,324)	29,625	06/01/2028	2.A FE
00164T-AD-0	AMC EAST CMNTYS LLC		01/15/2023	SINKING FUND REDEMPTION		11,628	11,628	15,436	11,628						11,628				349	01/15/2053	1.F FE
00912X-AY-0	AIR LEASE CORP		01/24/2023	PRIVATE		9,338,400	10,000,000	9,590,000	9,746,990		3,244		3,244		9,750,233		(411,833)	(411,833)	55,382	12/01/2027	2.B FE
015271-AG-4	ALEXANDRIA REAL ESTA		03/16/2023	PRIVATE		14,578,924	15,166,000	15,759,928	15,524,041		(11,037)		(11,037)		15,513,003		1,254,832	1,254,832	436,023	07/30/2029	2.A FE
017175-AE-0	ALLEGHANY CORP DEL		03/16/2023	PRIVATE		4,669,200	5,000,000	4,993,350	4,994,859		134		134		4,994,993		(325,793)	(325,793)	62,934	05/15/2030	1.E FE
035240-AL-4	ANHEUSER-BUSCH INBEV		01/23/2023	PRIVATE		17,613,990	18,000,000	17,766,190	17,859,528		1,588		1,588		17,861,117		(247,127)	(247,127)	204,000	04/13/2028	2.A FE
036752-AB-9	ANTHEM INC		03/16/2023	PRIVATE		11,100,960	11,657,000	11,931,910	11,821,167		(7,203)		(7,203)		11,813,964		(713,004)	(713,004)	128,826	12/01/2027	2.B FE
036752-AG-8	ANTHEM INC		03/16/2023	PRIVATE		11,575,800	12,000,000	12,450,900	12,280,671		(11,630)		(11,630)		12,269,041		(693,241)	(693,241)	272,033	03/01/2028	2.B FE
037389-BB-8	AON CORP		03/20/2023	PRIVATE		15,984,899	16,573,000	17,100,218	16,947,619		(13,612)		(13,612)		16,934,006		(949,107)	(949,107)	200,885	12/15/2028	2.A FE
04010L-AV-5	ARES CAP CORP		01/23/2023	PRIVATE		10,591,240	11,000,000	10,939,810	10,979,949		587		587		10,980,536		(389,296)	(389,296)	420,750	03/01/2025	2.C FE
05369A-AD-3	AVIATION CAP GROUP L		03/16/2023	PRIVATE		4,733,400	5,000,000	4,870,400	4,945,661		4,381		4,381		4,950,043		(216,643)	(216,643)	131,198	08/01/2025	2.B FE
054561-AJ-4	AXA EQUITABLE HLDGS CORPORATE		01/23/2023	PRIVATE		4,861,200	5,000,000	4,720,900	4,825,997		1,914		1,914		4,827,911		33,289	33,289	57,396	04/20/2028	2.A FE
05565E-BJ-3	BMW US CAP LLC		03/17/2023	PRIVATE		10,272,293	10,921,000	11,018,672	10,987,711		(2,161)		(2,161)		10,985,550		(713,258)	(713,258)	168,252	04/18/2029	1.F FE
06051G-GC-7	BANK AMER CORP		01/23/2023	PRIVATE		14,672,400	15,000,000	15,416,800	15,193,708		(3,096)		(3,096)		15,190,612		(518,212)	(518,212)	104,575	11/25/2027	2.A FE
10112R-AX-2	BOSTON PPTYS LTD PAR		01/23/2023	PRIVATE		4,818,950	5,000,000	4,813,700	4,912,487		1,760		1,760		4,914,247		(95,297)	(95,297)	179,458	02/01/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
120568-AX-8	BUNGE LTD FIN CORP		03/16/2023	PRIVATE		12,244,190	13,000,000	12,569,180	12,810,225		7,049		7,049		12,817,274		(573,084)	(573,084)	308,750	08/15/2026	2.B FE
12327B-AA-4	BUSINESS JET SECURITIES LLC		03/15/2023	MBS PAYDOWN		417,842	417,842	420,976	417,943		(101)		(101)		417,842				1,185	04/15/2036	1.F FE
12541W-AA-8	C H ROBINSON WORLDWI		03/17/2023	PRIVATE		4,807,800	5,000,000	4,962,500	4,978,218		818		818		4,979,036		(171,236)	(171,236)	91,000	04/15/2028	2.A FE
12563L-AN-7	CLI FDG VI LLC		02/18/2023	MBS PAYDOWN		148,500	148,500	149,985	148,510		(10)		(10)		148,500				386	09/18/2045	1.F FE
126650-CX-6	CVS HEALTH CORP		03/16/2023	PRIVATE		24,905,825	25,500,000	25,388,145	25,438,632		902		902		25,439,534		4,512,741	4,512,741	983,924	03/25/2028	2.B FE
126650-CY-4	CVS HEALTH CORP		03/17/2023	PRIVATE		9,406,000	10,000,000	9,734,300	9,769,559		2,252		2,252		9,771,811		(365,811)	(365,811)	472,689	03/25/2038	2.B FE
12665U-AA-2	CVS PTC 2013		03/10/2023	VARIOUS		198,374	198,374	210,615	205,107		(136)		(136)		204,971		(6,596)	(6,596)	2,333	01/10/2036	2.B FE
12667F-4F-9	CWALT INC 2005-7CB		03/01/2023	MBS PAYDOWN		10,662	10,662	10,987	10,664		(2)		(2)		10,662				89	01/25/2035	3.B FM
17307G-L2-2	CITIGROUP MTG LN TR		03/01/2023	MBS PAYDOWN		29,126	29,126	27,561	29,072		54		54		29,126				219	11/25/2035	1.D FM
208251-AE-8	CONOCO INC		01/24/2023	PRIVATE		8,273,110	7,306,000	7,642,504	7,501,740		(1,766)		(1,766)		7,499,973		773,137	773,137	142,457	04/15/2029	1.F FE
20826F-AG-1	CONOCOPHILLIPS CO		01/23/2023	PRIVATE		8,175,142	8,472,000	8,194,901	8,394,864		2,083		2,083		8,396,947		(221,805)	(221,805)	55,186	05/15/2025	1.F FE
219350-AH-8	CORNING INC		03/14/2023	PRIVATE		5,280,200	5,000,000	5,796,300	5,530,784		(15,435)		(15,435)		5,515,349		(235,149)	(235,149)	185,521	03/01/2029	2.A FE
24422E-RT-8	DEERE JOHN CAP CORP		01/27/2023	MATURITY		23,508,000	23,508,000	23,797,455	23,510,293		(2,293)		(2,293)		23,508,000				329,112	01/27/2023	1.F FE
25755T-AK-6	DOMNOS PIZZA MSTR		01/25/2023	MBS PAYDOWN		19,313	19,313	21,221	19,313						19,313				209	07/25/2048	2.A FE
26078J-AE-0	DOWDUPONT INC		03/17/2023	PRIVATE		4,949,900	5,000,000	5,369,600	5,319,689		(3,177)		(3,177)		5,316,512		(366,612)	(366,612)	93,083	11/15/2038	2.A FE
269246-BS-2	E TRADE FINANCIAL CO		03/16/2023	PRIVATE		4,868,800	5,000,000	4,941,450	4,963,127		1,314		1,314		4,964,441		(95,641)	(95,641)	56,250	06/20/2028	1.G FE
28932M-AA-3	ELM ROAD GENERATING		02/11/2023	SINKING FUND REDEMPTION		255,776	255,776	255,776	255,776						255,776				6,662	02/11/2030	1.F FE
29364W-AM-0	ENTERGY LA LLC		03/20/2023	PRIVATE		8,794,890	9,000,000	9,636,930	9,200,115		(15,435)		(15,435)		9,184,680		(389,790)	(389,790)	274,170	01/15/2026	1.F FE
29379V-BL-6	ENTERPRISE PRODS OPE		01/24/2023	PRIVATE		3,087,610	3,146,000	3,278,447	3,202,667		(944)		(944)		3,201,723		(114,113)	(114,113)	117,708	02/15/2027	2.A FE
3136B0-TE-6	FNMA REMIC TRUST		03/01/2023	MBS PAYDOWN		16,291	16,291	16,975	16,294		(3)		(3)		16,291				91	02/25/2048	1.A FE
346845-AG-5	FORT BENNING FAMILY		01/16/2023	SINKING FUND REDEMPTION		62,815	62,815	80,529	63,046		(231)		(231)		62,815				1,913	01/15/2051	2.C FE
35671D-AZ-8	FREEPORT-MCMORAN INC		03/15/2023	MATURITY		11,250,000	11,250,000	10,718,328	11,235,818		14,182		14,182		11,250,000				217,969	03/15/2023	1.G FE
361448-AW-3	GATX CORP		03/20/2023	PRIVATE		16,269,810	17,000,000	15,956,970	16,706,997		27,944		27,944		16,734,941		321,568	321,568	539,771	03/30/2025	2.B FE
362341-6V-6	GSR MTG TR 2006-1F		03/01/2023	MBS PAYDOWN		3,352	3,352	3,314	3,352		1		1		3,352				31	02/25/2036	3.B FM
362341-7N-3	GSR MTG TR 2006-1F		03/01/2023	MBS PAYDOWN		13,557	13,557	13,641	7,012	6,545			6,545		13,557				84	02/25/2036	1.D FM
36270D-AC-2	GS MTG SEC TR		01/06/2023	PRIOR YEAR INCOME															40,782	11/15/2035	1.D FE
36270D-AE-8	GS MTG SEC TR		01/06/2023	PRIOR YEAR INCOME															32,306	11/15/2035	1.G FE
36270D-AG-3	GS MTG SEC TR		01/06/2023	PRIOR YEAR INCOME															44,174	11/15/2035	2.C FE
37045X-BT-2	GENERAL MTRS FINL CO		03/17/2023	PRIVATE		4,773,700	5,000,000	5,143,300	5,067,065		(3,656)		(3,656)		5,063,409		(289,709)	(289,709)	147,417	01/17/2027	2.B FE
378272-AQ-1	GLENCORE FDG LLC		01/23/2023	PRIVATE		12,416,140	13,000,000	12,944,450	12,970,519		372		372		12,970,890		913,354	913,354	123,139	10/27/2027	2.A FE
402740-AD-6	GULFSTREAM NAT GAS S		03/20/2023	PRIVATE		24,901,000	25,500,000	25,540,040	25,511,903		(1,045)		(1,045)		25,510,858		3,541,208	3,541,208	608,606	09/15/2025	2.B FE
443510-AJ-1	HUBBELL INC		03/16/2023	PRIVATE		3,072,691	3,285,000	3,062,211	3,148,417		5,244		5,244		3,153,661		(80,970)	(80,970)	68,666	02/15/2028	2.A FE
44891A-AK-3	HYUNDAI CAP AMER INC		03/17/2023	PRIVATE		11,934,018	13,127,000	11,941,303	12,565,161		30,981		30,981		12,596,142		(662,123)	(662,123)	354,976	09/27/2026	2.A FE
44891A-BD-8	HYUNDAI CAP AMER INC		03/17/2023	PRIVATE		4,668,850	5,000,000	5,016,450	5,009,377		(525)		(525)		5,008,852		(340,002)	(340,002)	67,569	11/02/2026	2.A FE
449652-AG-1	ILPT COML MTG TR		01/06/2023	PRIOR YEAR INCOME															182,523	10/15/2027	2.C FE
465685-AK-1	ITC HLDGS CORP		03/16/2023	PRIVATE		9,774,454	10,439,000	10,379,262	10,412,466		1,584		1,584		10,414,050		(639,596)	(639,596)	75,393	06/30/2026	2.B FE
465685-AP-0	ITC HLDGS CORP		03/20/2023	PRIVATE		6,060,860	6,500,000	6,049,817	6,464,021		1,520		1,520		6,465,540		(404,680)	(404,680)	76,817	11/15/2027	2.B FE
46625H-RY-8	JPMORGAN CHASE & CO		03/20/2023	PRIVATE		9,492,100	10,000,000	10,231,700	10,108,718		(5,607)		(5,607)		10,103,112		(611,012)	(611,012)	242,678	02/01/2028	1.F FE
46628Y-AS-9	JP MORGAN MTG TR		02/01/2023	MBS PAYDOWN		1,892	1,892	1,875	1,122	771			771		1,892				11	07/25/2036	1.D FM
46630W-AX-8	JP MORGAN MTG TR		03/01/2023	MBS PAYDOWN		275	275	276	275						275				3	06/25/2037	1.D FM
500255-AU-8	KOHLS CORP		01/23/2023	PRIVATE		3,946,218	4,094,000	4,108,206	4,098,200		(110)		(110)		4,098,090		(151,872)	(151,872)	90,864	07/17/2025	3.B FE
525015-AB-9	LEHIGH UNIV		03/14/2023	PRIVATE		1,328,980	2,000,000	1,912,900	1,919,222		596		596		1,919,818		(590,838)	(590,838)	17,162	11/15/2043	1.D FE
526602-AE-7	LEONARD WOOD FAMILY		01/18/2023	CALL at 100.000		70,904	70,904	78,824	78,017		(12)		(12)		78,005		(7,101)	(7,101)	2,095	07/15/2040	2.C FE
534187-BF-5	LINCOLN NATL CORP IN		01/24/2023	PRIVATE		2,883,480	3,000,000	2,873,100	2,933,290		1,079		1,079		2,934,370		(50,890)	(50,890)	94,854	12/12/2026	2.A FE

STATEMENT AS OF MARCH 31, 2023 OF THE American National Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55336V-AK-6	MPLX LP		01/23/2023	PRIVATE		4,846,050	5,000,000	5,023,900	5,011,342		(174)		(174)		5,011,168		(165,118)	(165,118)	185,625	03/01/2027	2.B FE
61980A-AD-5	MOTIVA ENTERPRISES L		03/14/2023	PRIVATE		6,327,927	5,915,000	6,919,072	6,798,381		(6,667)		(6,667)		6,791,713		(463,786)	(463,786)	271,244	01/15/2040	2.A FE
636180-BM-2	NATIONAL FUEL GAS CO		01/24/2023	PRIVATE		11,720,978	11,750,000	12,371,003	11,965,907		(6,227)		(6,227)		11,959,680		(238,703)	(238,703)	324,169	07/15/2025	2.C FE
636180-BN-0	NATIONAL FUEL GAS CO		03/21/2023	PRIVATE		13,528,226	14,469,000	14,389,780	14,422,377		1,826		1,826		14,424,203		(895,978)	(895,978)	298,463	09/15/2027	2.C FE
637417-AJ-5	NATIONAL RETAIL PPTY		01/23/2023	PRIVATE		4,756,350	5,000,000	4,782,150	4,882,997		1,828		1,828		4,884,826		(128,476)	(128,476)	20,000	12/15/2026	2.A FE
670346-AP-0	NUCOR CORP		01/23/2023	PRIVATE		11,084,090	11,493,000	11,326,162	11,391,777		1,136		1,136		11,392,914		(308,824)	(308,824)	105,927	05/01/2028	1.G FE
68389X-BW-4	ORACLE CORP		03/01/2023	PRIVATE		3,915,309	5,000,000	5,524,050	5,483,378		(3,753)		(3,753)		5,479,624		524,785	524,785	75,000	04/01/2040	2.B FE
693506-BP-1	PPG INDS INC		03/16/2023	PRIVATE		14,229,000	15,000,000	14,763,700	14,859,009		5,252		5,252		14,864,260		(635,260)	(635,260)	289,063	03/15/2028	2.A FE
694476-AA-0	PACIFIC LIFECORP		03/01/2023	PRIVATE		6,260,199	5,292,000	7,117,613	6,830,119		(19,941)		(19,941)		6,810,178		(549,979)	(549,979)	335,689	09/15/2033	1.G FE
746245-AA-7	PUREWEST FUNDING LLC		02/20/2023	MBS PAYDOWN		416,653	416,653	416,653	416,653						416,653				1,999	12/22/2036	1.G FE
785592-AU-0	SABINE PASS LIQUEFAC		01/23/2023	PRIVATE		6,733,230	7,000,000	7,098,210	7,051,284		(660)		(660)		7,050,625		(317,395)	(317,395)	253,167	03/15/2028	2.B FE
79588T-AA-8	SAMMONS FINANCIAL GR		03/01/2023	PRIVATE		8,858,501	7,700,000	9,676,918	9,514,424		(8,293)		(8,293)		9,506,131		(647,630)	(647,630)	203,622	10/15/2043	2.A FE
79588T-AD-2	SAMMONS FINANCIAL GR		03/01/2023	PRIVATE		2,459,272	2,840,000	2,845,680	2,844,841		(86)		(86)		2,844,755		(385,483)	(385,483)	35,678	04/16/2031	2.A FE
814120-AC-5	SECURITY BENEFIT LIF		03/01/2023	PRIVATE		6,305,726	5,772,000	7,104,195	6,853,451		(12,597)		(12,597)		6,840,854		(535,128)	(535,128)	179,173	10/01/2033	2.B FE
828807-CW-5	SIMON PPTY GROUP LP		01/23/2023	PRIVATE		9,593,750	10,000,000	9,900,600	9,961,923		793		793		9,962,716		(368,966)	(368,966)	174,167	01/15/2026	1.G FE
828807-DC-8	SIMON PPTY GROUP LP		03/17/2023	PRIVATE		4,684,100	5,000,000	5,002,900	5,001,447		(67)		(67)		5,001,379		(317,279)	(317,279)	45,000	06/15/2027	1.G FE
828807-DE-4	SIMON PPTY GROUP LP		03/17/2023	PRIVATE		4,632,400	5,000,000	4,960,700	4,978,924		879		879		4,979,804		(347,404)	(347,404)	51,563	12/01/2027	1.G FE
83546D-AJ-7	SONIC CAP LLC 2020-1		03/20/2023	MBS PAYDOWN		25,000	25,000	27,367	25,008		(8)		(8)		25,000				181	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC		03/20/2023	MBS PAYDOWN		12,500	12,500	12,580	12,500						12,500				46	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC		03/20/2023	MBS PAYDOWN		5,000	5,000	5,000	5,000						5,000				22	08/20/2051	2.B FE
845437-BR-2	SOUTHWESTERN ELEC PW		01/23/2023	PRIVATE		4,836,300	5,000,000	5,017,140	5,010,533		(112)		(112)		5,010,421		(174,121)	(174,121)	176,528	09/15/2028	2.A FE
84610W-AB-1	SOVRAN ACQUISITION L		03/17/2023	PRIVATE		2,807,796	2,965,000	2,831,308	2,907,922		3,407		3,407		2,911,330		(103,534)	(103,534)	74,949	07/01/2026	2.B FE
85208N-AE-0	SPRINT SPECTRUM CO L		03/14/2023	PRIVATE		4,955,350	5,000,000	5,585,000	5,439,144		(12,054)		(12,054)		5,427,090		(471,740)	(471,740)	125,938	09/20/2029	2.A FE
875484-AK-3	TANGER PPTYS LTD PAR		01/11/2023	PRIVATE		14,934,365	16,045,000	16,079,318	16,062,629		(122)		(122)		16,062,507		1,058,421	1,058,421	618,290	07/15/2027	2.C FE
88315L-AE-8	TEXTAINER MARINE VII		03/20/2023	MBS PAYDOWN		152,698	152,698	155,465	152,741		(44)		(44)		152,698				686	08/20/2045	1.F FE
88315L-AS-7	TEXTAINER MARINE		03/20/2023	MBS PAYDOWN		120,000	120,000	119,979	119,857		143		143		120,000				460	08/20/2046	1.F FE
89566E-AD-0	TRI-STATE GENERATION		03/01/2023	PRIVATE		4,350,923	4,000,000	5,419,800	5,358,757		(9,592)		(9,592)		5,349,165		(998,242)	(998,242)	50,667	06/15/2040	1.G FE
89656G-AA-2	TRINITY RAIL LEASING LP		02/19/2023	MBS PAYDOWN		56,555	56,555	57,039	56,556		(1)		(1)		56,555				164	07/19/2051	1.F FE
89683L-AA-8	TRP 2021-2 LLC		02/19/2023	MBS PAYDOWN		98,393	98,393	99,002	98,395		(2)		(2)		98,393				262	06/19/2051	1.F FE
913017-BA-6	UNITED TECHNOLOGIES		03/16/2023	PRIVATE		917,533	795,000	1,014,030	940,293		(4,103)		(4,103)		936,190		(18,656)	(18,656)	30,641	09/15/2029	2.A FE
91913Y-AL-4	VALERO ENERGY CORP N		03/01/2023	PRIVATE		5,724,044	5,025,000	6,524,058	6,329,487		(11,062)		(11,062)		6,318,426		(594,382)	(594,382)	70,280	06/15/2037	2.B FE
920253-AF-8	VALMONT INDS INC		03/01/2023	PRIVATE		10,080,361	10,480,000	11,034,216	10,991,584		(2,371)		(2,371)		10,989,212		2,412,563	2,412,563	218,333	10/01/2044	2.C FE
92277G-AM-9	VENTAS RLTY LTD PART		03/16/2023	PRIVATE		4,666,950	5,000,000	4,961,650	4,978,326		829		829		4,979,155		752,143	752,143	110,556	03/01/2028	2.A FE
92343V-AP-9	VERIZON COMMUNICATIO		03/01/2023	PRIVATE		4,751,876	4,000,000	4,955,240	4,828,614		(6,084)		(6,084)		4,822,529		425,431	425,431	104,267	04/15/2038	2.A FE
92343V-DU-5	VERIZON COMMUNICATIO		03/20/2023	PRIVATE		4,021,640	4,000,000	4,169,400	4,136,280		(1,499)		(1,499)		4,134,781		(113,141)	(113,141)	108,500	03/16/2037	2.A FE
928668-AU-6	VOLKSWAGEN GROUP AME		01/23/2023	PRIVATE		8,381,437	8,475,000	8,520,696	8,505,260		(304)		(304)		8,504,956		(123,519)	(123,519)	80,513	11/13/2028	2.A FE
94974B-GL-8	WELLS FARGO CO MTN B		03/17/2023	PRIVATE		24,373,410	25,000,000	26,126,100	25,561,437		(16,989)		(16,989)		25,544,448		3,934,261	3,934,261	608,569	07/22/2027	2.B FE
95000U-2A-0	WELLS FARGO & CO		03/21/2023	PRIVATE		4,693,050	5,000,000	5,062,000	5,030,327		(1,466)		(1,466)		5,028,861		(335,811)	(335,811)	60,231	05/22/2028	2.A FE
95709T-AK-6	WESTAR ENERGY INC		03/01/2023	PRIVATE		2,521,885	2,690,000	3,283,360	3,230,457		(3,160)		(3,160)		3,227,297		(705,412)	(705,412)	62,206	09/01/2043	1.F FE
PPEG4L-HK-6	PATTON BIP HOLDCO II LLC		02/21/2023	MBS PAYDOWN		12,531	12,531	12,033	12,513		18		18		12,531				488	09/30/2028	3.C
PPEQF0-MY-0	BNYC REIT LLC		01/06/2023	PRIOR YEAR INCOME															708,000	12/20/2022	5.A
PPEV22-6W-3	BOP Properties Holdings LLC ST BONDS		01/06/2023	PRIOR YEAR INCOME															501,000	12/20/2022	5.A
PPF06F-IF-9	OCM ENLK HOLDINGS LLC		02/21/2023	MBS PAYDOWN		22,328	22,328	21,439	22,296		32		32		22,328				1,015	09/30/2028	3.C
PPFSL7-NH-1	ARM Master Trust, LLC		03/31/2023	PRIVATE		72,067,103	42,556,153	42,556,143			9		9		42,556,152		2	2	3,203	06/15/2026	4.B
PPFUDB-BG-1	BAM NEPTUNE HOLDINGS US LLC		01/06/2023	PRIOR YEAR INCOME															426,844	08/11/2023	5.A
71644E-AG-7	PETRO-CANADA	A	03/01/2023	PRIVATE		11,918,941	11,000,000	14,084,940	13,874,863		(31,447)		(31,447)		13,843,416		(1,924,475)	(1,924,475)	192,714	05/15/2035	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
867229-AD-8	SUNCOR ENERGY INC NE	A	03/01/2023	PRIVATE		2,820,741	2,610,000	3,403,910	3,349,395		(8,611)		(8,611)		3,340,784		(520,043)	(520,043)	38,824	12/01/2034	2.A FE
867229-AE-6	SUNCOR ENERGY INC NE	A	03/01/2023	PRIVATE		11,291,520	10,000,000	13,503,050	12,996,135		(23,982)		(23,982)		12,972,153		(1,680,633)	(1,680,633)	137,222	06/15/2038	2.A FE
90352W-AD-6	USQ RAIL I LLC	A	03/28/2023	MBS PAYDOWN		127,142	127,142	128,038	127,148		(7)		(7)		127,142				470	02/28/2051	1.F FE
90354P-AA-5	USQ RAIL II / USQ CANADA	A	03/28/2023	MBS PAYDOWN		89,356	89,356	89,978	89,363		(7)		(7)		89,356				329	06/28/2051	1.F FE
00080Q-AF-2	ROYAL BK SCOTLAND N	D	01/24/2023	PRIVATE		11,768,404	12,019,000	12,223,712	12,099,397		(2,033)		(2,033)		12,097,365		(328,961)	(328,961)	567,731	07/28/2025	2.B FE
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN	D	03/20/2023	PRIVATE		4,704,000	5,000,000	5,077,450	5,038,610		(1,786)		(1,786)		5,036,824		(332,824)	(332,824)	117,396	07/17/2027	1.E FE
01609W-AT-9	ALIBABA GROUP HLDG L	D	03/17/2023	PRIVATE		13,994,200	15,000,000	14,838,500	14,912,604		3,627		3,627		14,916,231		(922,031)	(922,031)	148,750	12/06/2027	1.E FE
04686J-AA-9	ATHENE HOLDING LTD	D	01/23/2023	PRIVATE		24,601,710	25,925,000	25,656,698	25,772,314		1,810		1,810		25,774,124		3,541,285	3,541,285	573,321	01/12/2028	2.A FE
05578A-AJ-7	BPCE S A	D	03/20/2023	PRIVATE		15,322,270	17,000,000	16,183,530	16,546,292		18,577		18,577		16,564,869		(1,242,599)	(1,242,599)	385,215	01/11/2028	1.E FE
05964H-AJ-4	BANCO SANTANDER SA	D	03/21/2023	PRIVATE		9,305,220	10,000,000	9,753,000	9,851,406		5,637		5,637		9,857,044		(551,824)	(551,824)	195,352	04/12/2028	1.G FE
09659W-2F-0	BNP PARIBAS	D	01/24/2023	PRIVATE		9,808,726	10,115,000	10,078,719	10,092,686		235		235		10,092,921		(284,195)	(284,195)	421,951	08/14/2028	1.G FE
12807C-AA-1	CAL FDG IV LTD	D	03/25/2023	MBS PAYDOWN		148,750	148,750	151,437	148,781		(31)		(31)		148,750				550	09/25/2045	1.F FE
29446M-AF-9	EQUINOR ASA	C	03/21/2023	PRIVATE		4,574,200	5,000,000	4,960,500	4,970,090		834		834		4,970,924		(396,724)	(396,724)	72,483	04/06/2030	1.D FE
55608J-AK-4	MACQUARIE GRP LTD SR	D	03/21/2023	PRIVATE		11,646,625	12,500,000	12,455,400	12,473,615		912		912		12,474,527		(827,902)	(827,902)	150,259	11/28/2028	1.G FE
606822-AD-6	MITSUBISHI UFJ FINL	D	03/21/2023	PRIVATE		9,479,300	10,000,000	10,422,700	10,174,290		(11,928)		(11,928)		10,162,362		(683,062)	(683,062)	216,028	03/01/2026	1.G FE
75625Q-AE-9	RECKITT BENCKISER TR	D	01/24/2023	PRIVATE		23,583,250	25,000,000	24,279,870	24,628,632		5,361		5,361		24,633,994		(1,050,744)	(1,050,744)	62,500	06/26/2027	1.G FE
806213-AB-0	SCENTRE GR TR 1 / SC	D	01/24/2023	PRIVATE		19,264,600	20,000,000	19,942,440	20,018,483		(1,119)		(1,119)		20,017,364		(752,764)	(752,764)	668,889	02/12/2025	1.F FE
806213-AD-6	SCENTRE GR TR 1 / SC	D	01/23/2023	PRIVATE		4,728,850	5,000,000	4,769,550	4,924,670		1,690		1,690		4,926,360		(197,510)	(197,510)	39,271	10/28/2025	1.F FE
822582-AD-4	SHELL INTERNATIONAL	D	03/01/2023	PRIVATE		19,448,712	16,031,000	24,261,155	23,727,762		(64,979)		(64,979)		23,662,782		4,583,921	4,583,921	215,751	12/15/2038	1.D FE
822582-AN-2	SHELL INTERNATIONAL	D	03/01/2023	PRIVATE		22,351,633	20,000,000	25,512,600	25,137,135		(37,349)		(37,349)		25,099,787		2,368,745	2,368,745	1,026,667	03/25/2040	1.E FE
86562M-AY-6	SUMITOMO MITSUI FINL	D	01/24/2023	PRIVATE		9,540,600	10,000,000	9,967,500	9,982,171		224		224		9,982,395		(441,795)	(441,795)	186,060	01/17/2028	1.G FE
88315L-AG-3	TEXTAINER MARINE VII	D	03/20/2023	MBS PAYDOWN		243,295	243,295	246,792	243,341		(46)		(46)		243,295				847	09/20/2045	1.F FE
90352J-AC-7	UBS GROUP FDG SWITZ	D	01/24/2023	PRIVATE		5,746,740	6,000,000	6,027,240	6,014,730		(221)		(221)		6,014,508		(267,768)	(267,768)	214,777	03/23/2028	1.G FE
91311Q-AC-9	UNITED UTILS PLC	D	03/01/2023	PRIVATE		13,907,564	12,500,000	15,007,240	13,991,111		(38,975)		(38,975)		13,952,136		(44,567)	(44,567)	467,882	08/15/2028	2.A FE
961214-DW-0	WESTPAC BKG CORP	D	01/24/2023	PRIVATE		9,525,760	10,000,000	9,698,701	9,832,319		2,016		2,016		9,834,336		(308,576)	(308,576)	170,283	01/25/2028	1.D FE
PPE3DK-P7-7	NER SPV - NOTE 2	D	03/31/2023	PRIVATE		338,810	338,810	334,272	334,484		162		162		334,646		4,164	4,164	10,800	12/30/2028	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						947,175,589	936,535,471	970,780,689	925,481,916	7,316	(280,225)		(272,909)		967,765,151		(3,567,879)	(3,567,879)	21,877,223	XXX	XXX
2509999997. Total - Bonds - Part 4						955,875,435	945,235,317	979,230,958	934,170,805	7,316	(274,422)		(267,106)		976,459,841		(3,562,723)	(3,562,723)	22,165,102	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						955,875,435	945,235,317	979,230,958	934,170,805	7,316	(274,422)		(267,106)		976,459,841		(3,562,723)	(3,562,723)	22,165,102	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
PPEJC9-G2-9	BST SPV 1 - RESIDUAL EQUITY	D	12/21/2022	PRIVATE	3,003,863.760	3,003,864		2,014,318	1,800,816	213,501			213,501		2,014,318		989,546	989,546			
PPEJC9-G3-7	BST SPV 2 - RESIDUAL EQUITY	D	12/21/2022	PRIVATE	3,108,118.760	3,108,119		1,803,354	1,429,113	374,241			374,241		1,803,354		1,304,764	1,304,764			
PPEJC9-G4-5	BST SPV 3 - RESIDUAL EQUITY	D	12/21/2022	PRIVATE	2,806,387.000	2,806,387		1,351,157	1,128,111	223,045			223,045		1,351,157		1,455,230	1,455,230			
PPFY70-H9-4	Grace Building Class A		03/17/2023	PRIVATE	29,443,001.440	29,443,001		29,443,001							29,443,001						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						38,361,371	XXX	34,611,830	4,358,040	810,787			810,787		34,611,830		3,749,540	3,749,540		XXX	XXX
5989999997. Total - Common Stocks - Part 4						38,361,371	XXX	34,611,830	4,358,040	810,787			810,787		34,611,830		3,749,540	3,749,540		XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						38,361,371	XXX	34,611,830	4,358,040	810,787			810,787		34,611,830		3,749,540	3,749,540		XXX	XXX
5999999999. Total - Preferred and Common Stocks						38,361,371	XXX	34,611,830	4,358,040	810,787			810,787		34,611,830		3,749,540	3,749,540		XXX	XXX
6009999999 - Totals						994,236,806	XXX	1,013,842,788	938,528,845	818,103	(274,422)		543,681		1,011,071,671		186,817	186,817	22,165,102	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 INDEX CALLSPREAD_1YR 853SPC074	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023		35,000,000	4488.280/4679.930	882,350			5		5	(42,524)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC075	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023		11,000,000	4488.280/4925.890	569,910			2		2	(18,074)						
S&P 500 INDEX DIGITAL_1YR 853SPC076	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023		8,000,000	4,488.28	177,600			4		4	(13,151)						
S&P 500 INDEX CLIQUET_1YR 853SPC077	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/08/2022	04/06/2023		13,800,000	4,488.28	282,900												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC078	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023		4,300,000	374.25	102,770						(730)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC082	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023		3,600,000	4392.590/4546.330	75,168			262		262	(7,955)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC083	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023		2,500,000	13893.210/14605.930	69,700			2,899		2,899	1,011						
S&P 500 INDEX CALLSPREAD_1YR 853SPC084	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023		39,800,000	4392.590/4580.150	994,204			2,985		2,985	(99,806)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC085	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/14/2022	04/14/2023		9,900,000	4392.590/4828.330	520,245			775		775	(34,452)						
S&P 500 INDEX DIGITAL_1YR 853SPC086	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023		9,000,000	4,392.59	198,900			2,345		2,345	(28,690)						
S&P 500 INDEX CLIQUET_1YR 853SPC087	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023		9,400,000	4,392.59	193,640												
S&P 500 INDEX CALLSPREAD_1YR 853SPC091	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/22/2022	04/21/2023		2,500,000	4271.780/4421.290	52,000			4,973		4,973	(7,444)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC092	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/22/2022	04/21/2023		39,300,000	4271.780/4454.190	978,570			81,218		81,218	(138,784)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC093	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/22/2022	04/21/2023		11,500,000	4271.780/4696.390	604,900			25,049		25,049	(67,495)						
S&P 500 INDEX DIGITAL_1YR 853SPC094	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/22/2022	04/21/2023		8,900,000	4,271.78	194,910			47,205		47,205	(12,640)						
S&P 500 INDEX CLIQUET_1YR 853SPC095	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/22/2022	04/21/2023		12,600,000	4,271.78	249,480												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC096	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/22/2022	04/21/2023		3,700,000	369.85	87,690			457		457	(2,214)						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC100	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/29/2022	04/28/2023		32,600,000	4131.930/4307.950	787,942			457,044		457,044	105,984						
S&P 500 INDEX CALLSPREAD_1YR 853SPC101	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/29/2022	04/28/2023		9,400,000	4131.930/4542.640	485,980			152,201		152,201	(6,362)						
S&P 500 INDEX CALL_1YR 853SPC102	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/29/2022	04/28/2023		2,500,000	4,131.93	254,000			40,743		40,743	(7,626)						
S&P 500 INDEX DIGITAL_1YR 853SPC103	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/29/2022	04/28/2023		7,500,000	4,131.93	160,500			141,706		141,706	55,609						
S&P 500 INDEX CLIQUET_1YR 853SPC104	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/29/2022	04/28/2023		9,100,000	4,131.93	164,710												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC105	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/29/2022	04/28/2023		2,500,000	367.76	61,250			1,649		1,649	(1,470)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC106	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/29/2022	04/28/2023		28,100,000	4131.930/4524.460	1,393,760			454,317		454,317	(12,308)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC107	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/29/2022	04/28/2023		2,500,000	4131.930/4627.760	150,500			40,640		40,640	(3,860)						
S&P 500 INDEX CALL_1YR 853SPC108	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/29/2022	04/28/2023		6,900,000	4,379.85	474,030			5,837		5,837	(34,946)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC109	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/29/2022	04/28/2023		1,000,000	367.76	24,500			659		659	(588)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC112	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		2,500,000	4123.340/4267.660	50,450			36,497		36,497	11,543						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC113	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		2,500,000	12693.540/13361.220	70,025			84,284		84,284	68,032						
S&P 500 INDEX CALLSPREAD_1YR 853SPC114	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		36,700,000	4123.340/4301.880	898,049			601,495		601,495	171,021						
S&P 500 INDEX CALLSPREAD_1YR 853SPC115	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/06/2022	05/05/2023		7,200,000	4123.340/4531.140	367,200			143,699		143,699	10,433						
S&P 500 INDEX DIGITAL_1YR 853SPC116	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		6,000,000	4,123.34	128,400			118,537		118,537	46,336						
S&P 500 INDEX CLIQUET_1YR 853SPC117	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		11,600,000	4,123.34	203,000												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC118	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	05/06/2022	05/05/2023		2,500,000	365.01	59,250			5,712		5,712	78						
S&P 500 INDEX CALLSPREAD_1YR 853SPC122	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2022	05/16/2023		37,800,000	4008.010/4181.960	909,090			1,028,369		1,028,369	390,599						
S&P 500 INDEX CALLSPREAD_1YR 853SPC123	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/16/2022	05/16/2023		9,800,000	4008.010/4407.610	494,900			411,348		411,348	123,304						

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S&P 500 INDEX DIGITAL_1YR 853SPC124	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2022	05/16/2023		8,200,000	4,008.01	176,300			213,760		213,760	80,472						
S&P 500 INDEX CLIQUET_1YR 853SPC125	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2022	05/16/2023		10,200,000	4,008.01	201,960												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC126	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	05/16/2022	05/16/2023		2,500,000	363.87	58,500			9,929		9,929	2,276						
S&P 500 INDEX CALLSPREAD_1YR 853SPC127	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2022	05/16/2023		2,500,000	4008.010/4108.210	36,050			42,796		42,796	16,525						
S&P 500 INDEX CALLSPREAD_1YR 853SPC131	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/24/2022	05/24/2023		2,500,000	3941.480/4079.430	49,350			64,082		64,082	23,316						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC132	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2022	05/24/2023		2,600,000	11769.840/12408.940	74,100			119,733		119,733	73,101						
S&P 500 INDEX CALLSPREAD_1YR 853SPC133	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2022	05/24/2023		40,100,000	3941.480/4111.750	951,172			1,238,310		1,238,310	454,121						
S&P 500 INDEX CALLSPREAD_1YR 853SPC134	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2022	05/24/2023		7,500,000	3941.480/4333.660	373,875			408,017		408,017	138,270						
S&P 500 INDEX DIGITAL_1YR 853SPC135	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023		8,100,000	3,941.48	168,480			222,862		222,862	77,219						
S&P 500 INDEX CLIQUET_1YR 853SPC136	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2022	05/24/2023		9,500,000	3,941.48	161,500												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC137	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/24/2022	05/24/2023		2,500,000	366.01	61,500			7,191		7,191	1,223						
S&P 500 INDEX CALLSPREAD_1YR 853SPC141	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2023		32,400,000	4101.230/4285.380	806,436			709,652		709,652	235,859						
S&P 500 INDEX CALLSPREAD_1YR 853SPC142	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/01/2022	06/01/2023		5,900,000	4101.230/4506.840	295,590			181,825		181,825	40,921						
S&P 500 INDEX DIGITAL_1YR 853SPC143	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/01/2022	06/01/2023		6,700,000	4,101.23	144,050			147,580		147,580	53,922						
S&P 500 INDEX CLIQUET_1YR 853SPC144	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2023		9,400,000	4,101.23	173,900												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC145	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/01/2022	06/01/2023		2,500,000	365.10	58,750			10,037		10,037	2,607						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC146	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/01/2022	06/01/2023		2,500,000	12548.360/13732.930	117,250			140,319		140,319	106,299						
S&P 500 INDEX CALLSPREAD_1YR 853SPC147	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/01/2022	06/01/2023		28,500,000	4101.230/4490.850	1,376,550			871,557		871,557	203,063						
S&P 500 INDEX CALLSPREAD_1YR 853SPC148	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/01/2022	06/01/2023		2,500,000	4101.230/4593.380	146,000			78,972		78,972	14,526						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALL_1YR 853SPC149	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/01/2022	06/01/2023		5,600,000	4,347.30	373,520			34,850		34,850	(27,716)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC153	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023		2,500,000	4115.770/4259.820	49,475			44,713		44,713	15,069						
S&P 500 INDEX CALLSPREAD_1YR 853SPC154	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023		31,000,000	4115.770/4294.810	749,580			650,910		650,910	212,893						
S&P 500 INDEX CALLSPREAD_1YR 853SPC155	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023		6,200,000	4115.770/4523.640	311,116			189,865		189,865	42,885						
S&P 500 INDEX DIGITAL_1YR 853SPC156	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/08/2022	06/08/2023		6,000,000	4,115.77	127,800			128,227		128,227	45,767						
S&P 500 INDEX CLIQUET_1YR 853SPC157	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/08/2022	06/08/2023		5,500,000	4,115.77	99,000												
S&P 500 INDEX CALLSPREAD_1YR 853SPC161	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	06/16/2022	06/16/2023		2,500,000	3666.770/3795.110	48,825			76,073		76,073	19,752						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC162	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/16/2022	06/16/2023		2,500,000	11127.570/11845.300	82,450			142,582		142,582	66,894						
S&P 500 INDEX CALLSPREAD_1YR 853SPC163	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	06/16/2022	06/16/2023		34,500,000	3666.770/3827.740	828,690			1,306,966		1,306,966	345,022						
S&P 500 INDEX CALLSPREAD_1YR 853SPC164	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/16/2022	06/16/2023		7,300,000	3666.770/4030.510	361,204			589,755		589,755	170,801						
S&P 500 INDEX CALL_1YR 853SPC165	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/16/2022	06/16/2023		2,500,000	3,666.77	271,500			338,468		338,468	83,762						
S&P 500 INDEX DIGITAL_1YR 853SPC166	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	06/16/2022	06/16/2023		7,300,000	3,666.77	154,760			228,645		228,645	55,745						
S&P 500 INDEX CLIQUET_1YR 853SPC167	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/16/2022	06/16/2023		8,000,000	3,666.77	144,000												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC168	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	06/16/2022	06/16/2023		3,300,000	356.87	76,230			53,102		53,102	21,966						
S&P 500 INDEX CALLSPREAD_1YR 853SPC172	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	06/24/2022	06/23/2023		40,800,000	3911.740/4085.420	991,440			1,318,636		1,318,636	428,993						
S&P 500 INDEX CALLSPREAD_1YR 853SPC173	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	06/24/2022	06/23/2023		7,300,000	3911.740/4299.780	359,160			445,915		445,915	146,000						
S&P 500 INDEX DIGITAL_1YR 853SPC174	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	06/24/2022	06/23/2023		7,400,000	3,911.74	158,360			203,489		203,489	61,266						
S&P 500 INDEX CLIQUET_1YR 853SPC175	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/24/2022	06/23/2023		10,700,000	3,911.74	185,110												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC176	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	06/24/2022	06/23/2023		2,500,000	359.40	58,000			30,374		30,374	12,067						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC180	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/01/2022	06/30/2023		32,100,000	3825.330/3996.700	788,055			1,118,457		1,118,457	329,336						
S&P 500 INDEX CALLSPREAD_1YR 853SPC181	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/01/2022	06/30/2023		6,400,000	3825.330/4208.250	320,000			448,610		448,610	140,979						
S&P 500 INDEX DIGITAL_1YR 853SPC182	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/01/2022	06/30/2023		7,700,000	3,825.33	164,395			221,607		221,607	60,163						
S&P 500 INDEX CLIQUET_1YR 853SPC183	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/01/2022	06/30/2023		7,700,000	3,825.33	149,380												
S&P 500 INDEX CALLSPREAD_1YR 853SPC184	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/01/2022	06/30/2023		31,000,000	3825.330/4188.740	1,481,800			2,089,794		2,089,794	656,264						
S&P 500 INDEX CALLSPREAD_1YR 853SPC185	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2022	06/30/2023		2,500,000	3882.710/4131.360	82,500			116,486		116,486	37,119						
S&P 500 INDEX CALLSPREAD_1YR 853SPC186	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/01/2022	06/30/2023		2,500,000	3825.330/4284.370	144,500			198,396		198,396	62,432						
S&P 500 INDEX CALL_1YR 853SPC187	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/01/2022	06/30/2023		8,000,000	4,130.21	500,560			316,270		316,270	42,253						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC188	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/01/2022	06/30/2023		2,500,000	359.52	57,250			30,956		30,956	12,251						
S&P 500 INDEX CALLSPREAD_1YR 853SPC192	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2023		2,700,000	3899.380/4035.860	53,595			70,121		70,121	21,267						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC193	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/08/2022	07/07/2023		2,500,000	12125.690/12958.720	88,700			125,365		125,365	76,957						
S&P 500 INDEX CALLSPREAD_1YR 853SPC194	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2023		23,800,000	3899.380/4075.240	597,142			782,249		782,249	241,017						
S&P 500 INDEX CALLSPREAD_1YR 853SPC195	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/08/2022	07/07/2023		3,600,000	3899.380/4290.490	183,240			227,795		227,795	71,952						
S&P 500 INDEX DIGITAL_1YR 853SPC196	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/08/2022	07/07/2023		4,800,000	3,899.38	104,640			131,973		131,973	37,511						
S&P 500 INDEX CLIQUET_1YR 853SPC197	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/08/2022	07/07/2023		6,100,000	3,899.38	115,900						(2,122)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC198	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/08/2022	07/07/2023		2,500,000	356.50	57,750			44,892		44,892	18,179						
S&P 500 INDEX CALLSPREAD_1YR 853SPC202	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/15/2022	07/14/2023		2,500,000	3863.160/3998.370	50,250			66,274		66,274	19,001						
S&P 500 INDEX CALLSPREAD_1YR 853SPC203	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/15/2022	07/14/2023		35,000,000	3863.160/4034.680	869,400			1,160,833		1,160,833	337,716						
S&P 500 INDEX CALLSPREAD_1YR 853SPC204	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/15/2022	07/14/2023		6,000,000	3863.160/4248.700	306,600			397,841		397,841	121,573						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX DIGITAL_1YR 853SPC205	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/15/2022	07/14/2023		7,500,000	3,863.16	163,125			207,227		207,227	55,655						
S&P 500 INDEX CLIQUET_1YR 853SPC206	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/15/2022	07/14/2023		8,100,000	3,863.16	154,710												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC207	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/15/2022	07/14/2023		2,500,000	355.62	57,250			50,028		50,028	20,123						
S&P 500 INDEX CALLSPREAD_1YR 853SPC211	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/22/2022	07/21/2023		2,500,000	3961.630/4100.290	50,000			60,720		60,720	18,457						
S&P 500 INDEX CALLSPREAD_1YR 853SPC212	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/22/2022	07/21/2023		54,400,000	3961.630/4136.340	1,345,312			1,630,668		1,630,668	498,646						
S&P 500 INDEX CALLSPREAD_1YR 853SPC213	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		9,300,000	3961.630/4360.570	475,230			533,400		533,400	162,592						
S&P 500 INDEX DIGITAL_1YR 853SPC214	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023		12,300,000	3,961.63	268,140			317,349		317,349	91,598						
S&P 500 INDEX CLIQUET_1YR 853SPC215	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/22/2022	07/21/2023		15,300,000	3,961.63	272,340						(2,294)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC216	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/22/2022	07/21/2023		2,500,000	358.81	57,500			36,660		36,660	14,451						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC220	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/01/2022	08/01/2023		2,500,000	12940.780/13695.230	77,525			82,942		82,942	57,219						
S&P 500 INDEX CALLSPREAD_1YR 853SPC221	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/01/2022	08/01/2023		9,500,000	4118.630/4304.380	241,205			229,374		229,374	69,896						
S&P 500 INDEX CALLSPREAD_1YR 853SPC222	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/01/2022	08/01/2023		3,000,000	4118.630/4524.730	150,300			120,501		120,501	33,039						
S&P 500 INDEX DIGITAL_1YR 853SPC223	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/01/2022	08/01/2023		2,900,000	4,118.63	62,640			62,607		62,607	19,094						
S&P 500 INDEX CLIQUET_1YR 853SPC224	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/01/2022	08/01/2023		2,500,000	4,118.63	51,000												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC225	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/01/2022	08/01/2023		2,600,000	363.45	60,060			23,266		23,266	8,614						
S&P 500 INDEX CALLSPREAD_1YR 853SPC226	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/01/2022	08/01/2023		31,300,000	4118.630/4509.900	1,521,180			1,236,341		1,236,341	342,880						
S&P 500 INDEX CALLSPREAD_1YR 853SPC227	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/01/2022	08/01/2023		2,500,000	4180.410/4448.120	84,000			67,910		67,910	19,146						
S&P 500 INDEX CALLSPREAD_1YR 853SPC228	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/01/2022	08/01/2023		2,500,000	4118.630/4612.870	145,250			107,808		107,808	27,180						
S&P 500 INDEX CALL_1YR 853SPC229	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2023		6,400,000	4,448.12	367,872			70,126		70,126	(16,120)						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX DIGITAL_1YR 853SPC230	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2023		2,500,000	4,118.63	115,750			117,330		117,330	35,783						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC232	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/08/2022	08/08/2023		2,500,000	13159.160/13813.170	67,500			66,224		66,224	46,645						
S&P 500 INDEX CALLSPREAD_1YR 853SPC233	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023		29,100,000	4140.060/4325.530	734,193			675,423		675,423	202,296						
S&P 500 INDEX CALLSPREAD_1YR 853SPC234	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/08/2022	08/08/2023		6,500,000	4140.060/4552.000	330,200			252,015		252,015	66,992						
S&P 500 INDEX CALL_1YR 853SPC235	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023		2,500,000	4,140.06	253,500			113,477		113,477	18,317						
S&P 500 INDEX DIGITAL_1YR 853SPC236	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2022	08/08/2023		6,400,000	4,140.06	141,440			137,030		137,030	41,244						
S&P 500 INDEX CLIQUET_1YR 853SPC237	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2022	08/08/2023		4,800,000	4,140.06	90,720						(138)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC238	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023		2,900,000	362.89	66,700			28,799		28,799	10,776						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC241	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2022	08/16/2023		2,499,999	13635.210/14333.330	69,250			54,102		54,102	40,595						
S&P 500 INDEX CALLSPREAD_1YR 853SPC242	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/16/2022	08/16/2023		39,100,000	4305.200/4499.800	1,004,870			598,441		598,441	150,765						
S&P 500 INDEX CALLSPREAD_1YR 853SPC243	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/16/2022	08/16/2023		5,700,000	4305.200/4737.440	294,120			128,883		128,883	21,776						
S&P 500 INDEX DIGITAL_1YR 853SPC244	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2023		6,900,000	4,305.20	154,560			109,110		109,110	31,404						
S&P 500 INDEX CLIQUET_1YR 853SPC245	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/16/2022	08/16/2023		8,100,000	4,305.20	165,240												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC246	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/16/2022	08/16/2023		5,100,000	363.44	117,810			49,342		49,342	18,322						
S&P 500 INDEX CALLSPREAD_1YR 853SPC250	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/24/2022	08/24/2023		2,500,000	4140.770/4285.700	51,000			47,958		47,958	14,114						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC251	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/24/2022	08/24/2023		2,500,000	12917.860/13660.640	76,500			83,375		83,375	54,728						
S&P 500 INDEX CALLSPREAD_1YR 853SPC252	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2022	08/24/2023		32,800,000	4140.770/4323.380	822,624			765,839		765,839	223,666						
S&P 500 INDEX CALLSPREAD_1YR 853SPC253	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2022	08/24/2023		7,600,000	4140.770/4549.460	392,084			307,760		307,760	82,545						
S&P 500 INDEX DIGITAL_1YR 853SPC254	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2022	08/24/2023		7,000,000	4,140.77	155,400			150,236		150,236	43,440						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CLIQUET_1YR 853SPC255	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/24/2022	08/24/2023		10,500,000	4,140.77	215,250						(2,875)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC256	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	08/24/2022	08/24/2023		3,700,000	358.79	85,100			60,557		60,557	23,198						
S&P 500 INDEX CALLSPREAD_1YR 853SPC260	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	09/01/2022	09/01/2023		34,900,000	3966.850/4139.800	848,070			1,016,694		1,016,694	276,740						
S&P 500 INDEX CALLSPREAD_1YR 853SPC261	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	09/01/2022	09/01/2023		5,700,000	3966.850/4364.730	291,840			332,326		332,326	93,017						
S&P 500 INDEX DIGITAL_1YR 853SPC262	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023		6,400,000	3,966.85	132,480			160,843		160,843	41,531						
S&P 500 INDEX CLIQUET_1YR 853SPC263	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/01/2022	09/01/2023		9,100,000	3,966.85	170,170						(845)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC264	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	09/01/2022	09/01/2023		4,300,000	353.99	98,900			109,377		109,377	41,153						
S&P 500 INDEX CALLSPREAD_1YR 853SPC265	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	09/01/2022	09/01/2023		30,700,000	3966.850/4372.660	1,590,260			1,814,100		1,814,100	507,330						
S&P 500 INDEX CALLSPREAD_1YR 853SPC266	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	09/01/2022	09/01/2023		2,500,000	3966.850/4442.870	148,500			163,576		163,576	45,470						
S&P 500 INDEX CALL_1YR 853SPC267	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/01/2022	09/01/2023		6,800,000	4,284.20	445,400			224,647		224,647	21,172						
S&P 500 INDEX CALLSPREAD_1YR 853SPC271	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023		2,500,000	4006.180/4146.400	49,975			57,258		57,258	15,520						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC272	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	09/08/2022	09/08/2023		2,499,998	12321.200/12897.830	62,250			81,329		81,329	44,805						
S&P 500 INDEX CALLSPREAD_1YR 853SPC273	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/08/2022	09/08/2023		26,200,000	4006.180/4185.260	653,690			751,196		751,196	205,807						
S&P 500 INDEX CALLSPREAD_1YR 853SPC274	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023		4,500,000	4006.180/4403.190	228,330			246,568		246,568	68,459						
S&P 500 INDEX DIGITAL_1YR 853SPC275	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	09/08/2022	09/08/2023		4,500,000	4,006.18	96,750			108,752		108,752	28,372						
S&P 500 INDEX CLIQUET_1YR 853SPC276	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/08/2022	09/08/2023		5,700,000	4,006.18	102,030						(9,784)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC277	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	09/08/2022	09/08/2023		2,500,000	354.82	57,250			60,151		60,151	22,543						
S&P 500 INDEX CALLSPREAD_1YR 853SPC278	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023		2,500,000	4006.180/4137.580	47,025			53,897		53,897	14,593						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC282	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/16/2022	09/15/2023		2,500,001	11861.380/12541.040	76,075			106,487		106,487	51,836						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC283	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/16/2022	09/15/2023		41,800,000	3873.330/4047.240	1,034,968			1,341,028		1,341,028	334,454						
S&P 500 INDEX CALLSPREAD_1YR 853SPC284	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/16/2022	09/15/2023		6,100,000	3873.330/4262.210	310,978			399,245		399,245	105,144						
S&P 500 INDEX DIGITAL_1YR 853SPC285	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/16/2022	09/15/2023		7,000,000	3,873.33	153,580			183,899		183,899	43,372						
S&P 500 INDEX CLIQUET_1YR 853SPC286	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/16/2022	09/15/2023		8,500,000	3,873.33	162,350						(18,289)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC287	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/16/2022	09/15/2023		2,700,000	351.40	61,290			85,050		85,050	30,862						
S&P 500 INDEX CALLSPREAD_1YR 853SPC290	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/23/2022	09/22/2023		2,500,000	3693.230/3822.490	48,725			69,201		69,201	14,790						
S&P 500 INDEX CALLSPREAD_1YR 853SPC291	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/23/2022	09/22/2023		32,300,000	3693.230/3853.520	761,311			1,101,104		1,101,104	237,877						
S&P 500 INDEX CALLSPREAD_1YR 853SPC292	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/23/2022	09/22/2023		6,000,000	3693.230/4064.400	302,760			448,801		448,801	104,185						
S&P 500 INDEX DIGITAL_1YR 853SPC293	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/23/2022	09/22/2023		5,900,000	3,693.23	122,720			166,800		166,800	34,044						
S&P 500 INDEX CLIQUET_1YR 853SPC294	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/23/2022	09/22/2023		9,000,000	3,693.23	148,500			210,285		210,285	74,649						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC295	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/23/2022	09/22/2023		2,500,000	347.17	57,000			104,624		104,624	35,913						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC298	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/30/2022	09/29/2023		3,200,000	10971.220/11548.310	89,920			138,470		138,470	50,130						
S&P 500 INDEX CALLSPREAD_1YR 853SPC299	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/30/2022	09/29/2023		33,600,000	3585.620/3743.750	812,112			1,211,419		1,211,419	239,711						
S&P 500 INDEX CALLSPREAD_1YR 853SPC300	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/30/2022	09/29/2023		6,000,000	3585.620/3943.110	302,400			469,298		469,298	99,661						
S&P 500 INDEX DIGITAL_1YR 853SPC301	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/30/2022	09/29/2023		6,400,000	3,585.62	133,120			187,655		187,655	35,346						
S&P 500 INDEX CLIQUET_1YR 853SPC302	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/30/2022	09/29/2023		10,300,000	3,585.62	190,550			229,415		229,415	39,547						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC303	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/30/2022	09/29/2023		2,900,000	346.19	65,830			129,175		129,175	43,410						
S&P 500 INDEX CALLSPREAD_1YR 853SPC304	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/30/2022	09/29/2023		3,300,000	3585.620/4015.890	194,007			305,185		305,185	66,329						
S&P 500 INDEX CALL_1YR 853SPC305	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/30/2022	09/29/2023		6,700,000	3,872.47	488,430			783,993		783,993	160,677						

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC306	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/30/2022	09/29/2023		1,000,000	346.19	22,500			44,543		44,543	14,969						
S&P 500 INDEX CALLSPREAD_1YR 853SPC311	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/04/2022	10/04/2023		35,600,000	3790.930/4169.640	1,801,360			2,478,884		2,478,884	600,537						
S&P 500 INDEX CALLSPREAD_1YR 853SPC312	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/07/2022	10/06/2023		11,100,000	3639.660/3814.360	290,154			423,534		423,534	86,787						
S&P 500 INDEX CALLSPREAD_1YR 853SPC313	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/07/2022	10/06/2023		3,000,000	3639.660/4001.440	151,320			227,200		227,200	49,665						
S&P 500 INDEX DIGITAL_1YR 853SPC314	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	10/07/2022	10/06/2023		2,700,000	3,639.66	56,430			76,957		76,957	14,738						
S&P 500 INDEX CLIQUET_1YR 853SPC315	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/07/2022	10/06/2023		2,500,000	3,639.66	45,750			115,668		115,668	53,354						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC318	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/11/2022	10/11/2023		2,500,000	10791.350/11323.360	65,725			102,371		102,371	34,338						
S&P 500 INDEX CALLSPREAD_1YR 853SPC319	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/11/2022	10/11/2023		21,000,000	3588.840/3743.520	489,300			734,447		734,447	143,209						
S&P 500 INDEX CALLSPREAD_1YR 853SPC320	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/11/2022	10/11/2023		2,500,000	3588.840/3947.370	125,250			194,409		194,409	40,752						
S&P 500 INDEX CALL_1YR 853SPC321	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/11/2022	10/11/2023		2,500,000	3,588.84	297,250			455,358		455,358	92,302						
S&P 500 INDEX DIGITAL_1YR 853SPC322	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023		3,500,000	3,588.84	72,450			101,494		101,494	18,875						
S&P 500 INDEX CLIQUET_1YR 853SPC323	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/11/2022	10/11/2023		4,200,000	3,588.84	62,160			70,305		70,305	14,619						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC324	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	10/11/2022	10/11/2023		2,900,000	346.43	65,540			128,222		128,222	42,667						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC328	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/18/2022	10/18/2023		2,500,000	11147.730/11664.980	62,000			93,072		93,072	34,395						
S&P 500 INDEX CALLSPREAD_1YR 853SPC329	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/18/2022	10/18/2023		34,600,000	3719.980/3885.890	833,860			1,181,561		1,181,561	252,031						
S&P 500 INDEX CALLSPREAD_1YR 853SPC330	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/18/2022	10/18/2023		5,400,000	3719.980/4089.000	266,166			389,269		389,269	88,581						
S&P 500 INDEX DIGITAL_1YR 853SPC331	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	10/18/2022	10/18/2023		7,600,000	3,719.98	158,840			207,781		207,781	41,879						
S&P 500 INDEX CLIQUET_1YR 853SPC332	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	10/18/2022	10/18/2023		11,500,000	3,719.98	182,850			232,951		232,951	64,206						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC333	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	10/18/2022	10/18/2023		3,800,000	346.47	85,500			168,278		168,278	55,610						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC336	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/25/2022	10/25/2023		2,700,000	3859.110/3994.180	51,840			67,980		67,980	15,673						
S&P 500 INDEX CALLSPREAD_1YR 853SPC337	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/25/2022	10/25/2023		31,100,000	3859.110/4027.370	730,850			966,014		966,014	224,697						
S&P 500 INDEX CALLSPREAD_1YR 853SPC338	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023		6,800,000	3859.110/4241.550	334,560			444,896		444,896	109,035						
S&P 500 INDEX DIGITAL_1YR 853SPC339	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2023		7,700,000	3,859.11	159,390			198,965		198,965	43,895						
S&P 500 INDEX CLIQUET_1YR 853SPC340	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2022	10/25/2023		7,200,000	3,859.11	126,000			168,147		168,147	75,882						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC341	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/25/2022	10/25/2023		3,100,000	347.26	69,440			131,676		131,676	43,641						
S&P 500 INDEX CALLSPREAD_1YR 853SPC346	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023		2,500,000	3856.100/3991.060	48,850			62,899		62,899	14,366						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC347	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2022	11/01/2023		3,100,000	11288.950/11838.720	79,794			118,322		118,322	45,171						
S&P 500 INDEX CALLSPREAD_1YR 853SPC348	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023		32,500,000	3856.100/4023.840	775,775			1,006,847		1,006,847	232,002						
S&P 500 INDEX CALLSPREAD_1YR 853SPC349	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2022	11/01/2023		6,700,000	3856.100/4240.170	337,680			440,978		440,978	107,013						
S&P 500 INDEX DIGITAL_1YR 853SPC350	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023		5,800,000	3,856.10	122,960			150,510		150,510	32,869						
S&P 500 INDEX CLIQUET_1YR 853SPC351	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2022	11/01/2023		6,600,000	3,856.10	110,220			55,769		55,769	(4,132)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC352	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/01/2022	11/01/2023		2,500,000	347.00	56,000			108,251		108,251	35,503						
S&P 500 INDEX CALLSPREAD_1YR 853SPC353	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2022	11/01/2023		34,500,000	3856.100/4241.320	1,742,250			2,276,432		2,276,432	552,590						
S&P 500 INDEX CALLSPREAD_1YR 853SPC354	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023		2,500,000	3913.940/4183.870	89,150			116,085		116,085	28,273						
S&P 500 INDEX CALLSPREAD_1YR 853SPC355	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2022	11/01/2023		3,200,000	3856.100/4318.830	188,160			245,053		245,053	60,354						
S&P 500 INDEX CALL_1YR 853SPC356	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2022	11/01/2023		7,200,000	4,164.97	524,088			462,268		462,268	75,285						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC357	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/01/2022	11/01/2023		1,000,000	347.00	22,400			43,300		43,300	14,201						
S&P 500 INDEX CALLSPREAD_1YR 853SPC361	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/03/2022	11/03/2023		2,500,000	3719.890/3982.140	92,750			131,001		131,001	28,367						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC362	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/08/2022	11/08/2023		2,500,000	11059.500/11673.300	72,250			110,395		110,395	39,399						
S&P 500 INDEX CALLSPREAD_1YR 853SPC363	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		32,200,000	3828.110/4001.520	797,916			1,050,518		1,050,518	236,604						
S&P 500 INDEX CALLSPREAD_1YR 853SPC364	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		2,900,000	3828.110/4206.710	144,797			193,573		193,573	45,857						
S&P 500 INDEX DIGITAL_1YR 853SPC365	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/08/2022	11/08/2023		7,100,000	3,828.11	149,100			187,655		187,655	39,796						
S&P 500 INDEX CLIQUET_1YR 853SPC366	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/08/2022	11/08/2023		8,400,000	3,828.11	145,320			109,268		109,268	(47,622)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC367	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/08/2022	11/08/2023		3,700,000	348.53	82,510			147,158		147,158	48,819						
S&P 500 INDEX CALLSPREAD_1YR 853SPC371	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/15/2022	11/15/2023		5,100,000	3991.730/4223.650	164,220			187,969		187,969	46,234						
S&P 500 INDEX CLIQUET_1YR 853SPC372	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/15/2022	11/15/2023		3,100,000	3,991.73	86,800			43,240		43,240	(26,830)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC373	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/15/2022	11/15/2023		2,500,000	353.10	56,250			74,887		74,887	25,797						
S&P 500 INDEX CALLSPREAD_1YR 853SPC374	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/17/2022	11/17/2023		2,500,000	3946.560/4084.689	50,000			59,388		59,388	14,021						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC375	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		2,500,001	11676.860/12305.075	62,775			99,622		99,622	42,077						
S&P 500 INDEX CALLSPREAD_1YR 853SPC376	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		28,100,000	3946.560/4118.235	687,888			820,366		820,366	195,153						
S&P 500 INDEX CALLSPREAD_1YR 853SPC377	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		5,700,000	3946.560/4349.109	299,364			353,707		353,707	88,080						
S&P 500 INDEX DIGITAL_1YR 853SPC378	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		7,500,000	3,946.56	159,750			185,053		185,053	42,206						
S&P 500 INDEX CLIQUET_1YR 853SPC379	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/17/2022	11/17/2023		7,300,000	3,946.56	127,750			159,660		159,660	65,198						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC380	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/17/2022	11/17/2023		2,500,000	352.58	55,750			77,698		77,698	26,599						
S&P 500 INDEX CALLSPREAD_1YR 853SPC383	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		5,900,000	4003.580/4196.552	161,483			181,707		181,707	44,280						
S&P 500 INDEX CALLSPREAD_1YR 853SPC384	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		3,000,000	4003.580/4404.738	157,800			173,241		173,241	43,634						
S&P 500 INDEX DIGITAL_1YR 853SPC385	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2023		2,500,000	4,003.58	54,000			59,456		59,456	13,912						

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CLIQUET_1YR 853SPC386	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2023		2,500,000	4,003.58	51,000			22,352		22,352	(5,630)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC390	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023		27,600,000	3957.630/4129.786	684,480			798,882		798,882	188,637						
S&P 500 INDEX DIGITAL_1YR 853SPC391	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023		4,300,000	3,957.63	92,020			103,990		103,990	23,619						
S&P 500 INDEX CLIQUET_1YR 853SPC392	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/29/2022	11/29/2023		7,300,000	3,957.63	152,570			69,805		69,805	(19,286)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC393	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/29/2022	11/29/2023		4,900,000	352.34	108,780			156,599		156,599	52,878						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC396	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/01/2022	12/01/2023		2,500,000	12041.890/12696.970	73,750			95,240		95,240	43,602						
S&P 500 INDEX CALLSPREAD_1YR 853SPC397	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		22,800,000	4076.570/4250.640	560,880			590,732		590,732	146,496						
S&P 500 INDEX CALLSPREAD_1YR 853SPC398	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		5,200,000	4076.570/4483.000	260,000			275,509		275,509	70,473						
S&P 500 INDEX DIGITAL_1YR 853SPC399	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/01/2022	12/01/2023		5,700,000	4,076.57	121,410			126,978		126,978	30,304						
S&P 500 INDEX CLIQUET_1YR 853SPC400	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/01/2022	12/01/2023		5,500,000	4,076.57	101,750			9,588		9,588	(26,447)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC401	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/01/2022	12/01/2023		4,200,000	355.76	92,820			106,815		106,815	36,925						
S&P 500 INDEX CALLSPREAD_1YR 853SPC402	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		31,700,000	4076.570/4483.820	1,668,054			1,682,011		1,682,011	430,262						
S&P 500 INDEX CALLSPREAD_1YR 853SPC403	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		6,500,000	4137.720/4423.080	239,850			243,124		243,124	62,466						
S&P 500 INDEX CALLSPREAD_1YR 853SPC404	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		2,700,000	4076.570/4565.760	164,970			162,222		162,222	41,147						
S&P 500 INDEX CALL_1YR 853SPC405	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		6,300,000	4,402.70	401,310			222,386		222,386	16,429						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC406	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/01/2022	12/01/2023		1,000,000	355.76	22,100			25,432		25,432	8,792						
S&P 500 INDEX CALLSPREAD_1YR 853SPC409	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/06/2022	12/06/2023		2,600,000	3941.260/4171.820	85,800			100,189		100,189	23,611						
S&P 500 INDEX CLIQUET_1YR 853SPC410	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/06/2022	12/06/2023		2,500,000	3,941.26	77,250			78,401		78,401	12,824						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC411	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/06/2022	12/06/2023		3,100,000	353.87	68,510			90,294		90,294	30,668						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC412	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/08/2022	12/08/2023		2,500,000	3963.510/4102.230	50,750			58,592		58,592	13,659						
S&P 500 INDEX CALLSPREAD_1YR 853SPC413	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023		23,100,000	3963.510/4136.720	578,655			668,214		668,214	156,828						
S&P 500 INDEX CALLSPREAD_1YR 853SPC414	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023		5,900,000	3963.510/4357.090	308,393			354,153		354,153	86,698						
S&P 500 INDEX DIGITAL_1YR 853SPC415	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023		5,600,000	3,963.51	119,840			134,328		134,328	30,402						
S&P 500 INDEX CLIQUET_1YR 853SPC416	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/08/2022	12/08/2023		5,200,000	3,963.51	94,640			59,379		59,379	(3,357)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC417	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/08/2022	12/08/2023		3,800,000	354.52	83,600			106,213		106,213	36,182						
S&P 500 INDEX CALLSPREAD_1YR 853SPC421	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/15/2022	12/15/2023		5,400,000	3895.750/4093.654	153,900			187,573		187,573	42,662						
S&P 500 INDEX CALLSPREAD_1YR 853SPC422	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/15/2022	12/15/2023		3,700,000	3895.750/4281.429	192,400			234,738		234,738	55,459						
S&P 500 INDEX DIGITAL_1YR 853SPC423	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/15/2022	12/15/2023		2,500,000	3,895.75	54,500			63,657		63,657	13,720						
S&P 500 INDEX CLIQUET_1YR 853SPC424	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/15/2022	12/15/2023		2,800,000	3,895.75	66,080			66,285		66,285	(2,051)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC426	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2023		3,700,000	11072.420/11639.327	102,342			147,745		147,745	50,320						
S&P 500 INDEX CALLSPREAD_1YR 853SPC427	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/20/2022	12/20/2023		29,900,000	3821.620/3997.414	769,626			981,803		981,803	212,555						
S&P 500 INDEX CALLSPREAD_1YR 853SPC428	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2023		3,900,000	3821.620/4216.775	207,402			270,422		270,422	61,417						
S&P 500 INDEX CALL_1YR 853SPC429	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2023		2,500,000	3,821.62	277,075			339,340		339,340	63,778						
S&P 500 INDEX DIGITAL_1YR 853SPC430	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023		3,300,000	3,821.62	71,940			85,730		85,730	17,443						
S&P 500 INDEX CLIQUET_1YR 853SPC431	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/20/2022	12/20/2023		9,100,000	3,821.62	159,250			240,868		240,868	54,718						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC432	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/20/2022	12/20/2023		7,200,000	353.31	158,400			220,835		220,835	73,722						
S&P 500 INDEX CALLSPREAD_1YR 853SPC436	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023		15,900,000	3822.390/3990.575	389,232			499,709		499,709	107,847						
S&P 500 INDEX CALLSPREAD_1YR 853SPC437	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023		4,400,000	3822.390/4198.895	223,652			292,167		292,167	66,085						

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S&P 500 INDEX DIGITAL_1YR 853SPC438	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		3,900,000	3,822.39	84,240			100,899		100,899	20,514						
S&P 500 INDEX CLIQUET_1YR 853SPC439	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/22/2022	12/22/2023		4,500,000	3,822.39	83,250			141,509		141,509	43,490						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC440	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/22/2022	12/22/2023		3,300,000	352.58	72,600			106,227		106,227	35,182						
S&P 500 INDEX CALLSPREAD_1YR 853SPC443	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023		26,900,000	3849.280/4032.120	715,540			896,505		896,505	196,627						
S&P 500 INDEX CALLSPREAD_1YR 853SPC444	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	12/29/2022	12/29/2023		3,000,000	3849.280/4232.670	156,090			197,598		197,598	45,032						
S&P 500 INDEX DIGITAL_1YR 853SPC445	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	12/29/2022	12/29/2023		3,500,000	3,849.28	75,250			88,298		88,298	18,206						
S&P 500 INDEX CLIQUET_1YR 853SPC446	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/29/2022	12/29/2023		3,700,000	3,849.28	72,150			104,784		104,784	30,873						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC447	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023		2,500,000	352.68	54,750			80,511		80,511	26,521						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC451	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/05/2023	01/05/2024		3,000,000	10741.220/11341.650		90,120		133,407		133,407	43,287						
S&P 500 INDEX CALLSPREAD_1YR 853SPC452	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	01/05/2023	01/05/2024		18,300,000	3808.100/3993.170		495,564		634,355		634,355	138,791						
S&P 500 INDEX CALLSPREAD_1YR 853SPC453	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/05/2023	01/05/2024		2,500,000	3808.100/4189.290		129,750		169,470		169,470	39,720						
S&P 500 INDEX DIGITAL_1YR 853SPC454	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	01/05/2023	01/05/2024		2,800,000	3,808.10		61,096		72,500		72,500	11,404						
S&P 500 INDEX CLIQUET_1YR 853SPC455	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/05/2023	01/05/2024		5,600,000	3,808.10		120,400		171,163		171,163	50,763						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC456	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/05/2023	01/05/2024		4,100,000	353.16		90,610		129,010		129,010	38,400						
S&P 500 INDEX CALLSPREAD_1YR 853SPC457	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/05/2023	01/05/2024		35,100,000	3808.100/4189.670		1,814,670		2,381,454		2,381,454	566,784						
S&P 500 INDEX CALLSPREAD_1YR 853SPC458	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/05/2023	01/05/2024		2,500,000	3865.220/4131.790		91,000		118,804		118,804	27,804						
S&P 500 INDEX CALLSPREAD_1YR 853SPC459	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/05/2023	01/05/2024		3,800,000	3808.100/4265.070		228,380		301,286		301,286	72,906						
S&P 500 INDEX CALL_1YR 853SPC460	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/05/2023	01/05/2024		8,200,000	4,188.53		456,740		606,661		606,661	149,921						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC461	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/05/2023	01/05/2024		1,200,000	353.16		26,520		37,759		37,759	11,239						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC466	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/10/2023	01/10/2024		2,500,000	3919.250/4056.420		51,225		59,795		59,795	8,570						
S&P 500 INDEX CALLSPREAD_1YR 853SPC467	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/10/2023	01/10/2024		25,600,000	3919.250/4086.210		624,640		739,188		739,188	114,548						
S&P 500 INDEX CALLSPREAD_1YR 853SPC468	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		4,900,000	3919.250/4307.260		254,506		305,547		305,547	51,041						
S&P 500 INDEX DIGITAL_1YR 853SPC469	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		6,200,000	3,919.25		131,440		151,558		151,558	20,118						
S&P 500 INDEX CLIQUET_1YR 853SPC470	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/10/2023	01/10/2024		6,300,000	3,919.25		114,030		82,699		82,699	(31,331)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC471	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/10/2023	01/10/2024		4,700,000	355.93		102,460		124,384		124,384	21,924						
S&P 500 INDEX CALLSPREAD_1YR 853SPC474	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/12/2023	01/12/2024		2,500,000	3983.170/4311.780		112,000		126,926		126,926	14,926						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC475	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024		2,500,000	11557.190/12255.240		70,000		110,260		110,260	40,260						
S&P 500 INDEX CALLSPREAD_1YR 853SPC476	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024		26,800,000	3990.970/4169.370		702,160		775,173		775,173	73,013						
S&P 500 INDEX CALLSPREAD_1YR 853SPC477	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024		3,500,000	3990.970/4391.660		188,300		208,367		208,367	20,067						
S&P 500 INDEX DIGITAL_1YR 853SPC478	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/17/2023	01/17/2024		5,000,000	3,990.97		117,500		121,625		121,625	4,125						
S&P 500 INDEX CLIQUET_1YR 853SPC479	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/17/2023	01/17/2024		9,200,000	3,990.97		186,760		176,674		176,674	(10,086)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC480	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024		3,000,000	357.90		65,400		70,120		70,120	4,720						
S&P 500 INDEX CALLSPREAD_1YR 853SPC484	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/19/2023	01/19/2024		2,500,000	3898.850/4220.120		115,000		134,505		134,505	19,505						
S&P 500 INDEX CALLSPREAD_1YR 853SPC485	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/24/2023	01/24/2024		25,300,000	4016.950/4190.480		652,740		696,351		696,351	43,611						
S&P 500 INDEX CALLSPREAD_1YR 853SPC486	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024		7,100,000	4016.950/4414.630		383,400		408,909		408,909	25,509						
S&P 500 INDEX DIGITAL_1YR 853SPC487	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/24/2023	01/24/2024		6,200,000	4,016.95		145,700		145,592		145,592	(108)						
S&P 500 INDEX CLIQUET_1YR 853SPC488	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024		7,700,000	4,016.95		155,540		190,361		190,361	34,821						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC489	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/24/2023	01/24/2024		3,800,000	359.12		82,840		82,423		82,423	(417)						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC493	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/31/2023	01/31/2024		5,800,000	4076.600/4315.900		201,840		202,704		202,704	864						
S&P 500 INDEX CLIQUET_1YR 853SPC494	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/31/2023	01/31/2024		2,500,000	4,076.60		77,250		80,743		80,743	3,493						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC495	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/31/2023	01/31/2024		2,500,000	359.04		54,500		55,096		55,096	596						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC496	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		2,500,000	12803.140/13576.450		84,750		90,463		90,463	5,713						
S&P 500 INDEX CALLSPREAD_1YR 853SPC497	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		26,600,000	4179.760/4362.420		707,560		649,506		649,506	(58,054)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC498	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		5,900,000	4179.760/4594.390		320,370		284,551		284,551	(35,819)						
S&P 500 INDEX DIGITAL_1YR 853SPC499	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/02/2023	02/02/2024		6,000,000	4,179.76		143,820		126,180		126,180	(17,640)						
S&P 500 INDEX CLIQUET_1YR 853SPC500	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/02/2023	02/02/2024		6,200,000	4,179.76		135,780		88,593		88,593	(47,187)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC501	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/02/2023	02/02/2024		3,300,000	360.53		71,610		65,691		65,691	(5,919)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC502	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		38,300,000	4179.760/4598.150		2,091,180		1,859,090		1,859,090	(232,090)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC503	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		2,500,000	4242.460/4535.040		96,500		85,504		85,504	(10,996)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC504	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		3,300,000	4179.760/4681.330		205,920		180,392		180,392	(25,528)						
S&P 500 INDEX CALL_1YR 853SPC505	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/02/2023	02/02/2024		7,200,000	4,597.74		262,800		178,706		178,706	(84,094)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC506	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		2,500,000	4179.760/4493.240		108,250		97,489		97,489	(10,761)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC507	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/02/2023	02/02/2024		1,000,000	360.53		21,700		19,906		19,906	(1,794)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC511	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/07/2023	02/07/2024		7,000,000	4164.000/4388.440		228,200		210,011		210,011	(18,189)						
S&P 500 INDEX CLIQUET_1YR 853SPC512	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2024		2,500,000	4,164.00		103,500		78,624		78,624	(24,876)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC513	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2024		2,900,000	356.90		62,640		74,497		74,497	11,857						
S&P 500 INDEX CALLSPREAD_1YR 853SPC514	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024		2,500,000	4081.500/4224.350		53,750		53,898		53,898	148						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC515	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	02/09/2023	02/09/2024		29,200,000	4081.500/4255.780		756,280		759,188		759,188	2,908						
S&P 500 INDEX CALLSPREAD_1YR 853SPC516	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024		7,400,000	4081.500/4494.140		409,960		408,900		408,900	(1,060)						
S&P 500 INDEX DIGITAL_1YR 853SPC517	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024		5,800,000	4,081.50		147,320		141,860		141,860	(5,460)						
S&P 500 INDEX CLIQUET_1YR 853SPC518	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/09/2023	02/09/2024		3,800,000	4,081.50		76,000		55,887		55,887	(20,113)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC519	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	02/09/2023	02/09/2024		2,600,000	355.77		56,160		71,997		71,997	15,837						
S&P 500 INDEX CALLSPREAD_1YR 853SPC523	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	02/14/2023	02/14/2024		7,000,000	4136.130/4340.040		207,900		199,255		199,255	(8,645)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC524	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/16/2023	02/16/2024		2,600,001	12442.480/13147.968		84,240		94,712		94,712	10,472						
S&P 500 INDEX CALLSPREAD_1YR 853SPC525	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	02/16/2023	02/16/2024		29,300,000	4090.410/4278.568		814,540		811,512		811,512	(3,028)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC526	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	02/16/2023	02/16/2024		6,600,000	4090.410/4505.995		367,620		363,734		363,734	(3,886)						
S&P 500 INDEX CALL_1YR 853SPC527	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024		2,500,000	4,090.41		239,500		227,118		227,118	(12,382)						
S&P 500 INDEX DIGITAL_1YR 853SPC528	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/16/2023	02/16/2024		7,200,000	4,090.41		168,912		163,484		163,484	(5,428)						
S&P 500 INDEX CLIQUET_1YR 853SPC529	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	02/16/2023	02/16/2024		10,300,000	4,090.41		265,740		232,963		232,963	(32,778)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC530	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024		6,000,000	354.08		129,600		185,819		185,819	56,219						
S&P 500 INDEX CALLSPREAD_1YR 853SPC531	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024		2,500,000	4090.410/4212.713		46,500		46,103		46,103	(397)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC536	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	02/21/2023	02/21/2024		2,500,000	352.06		53,500		87,589		87,589	34,089						
S&P 500 INDEX CALLSPREAD_1YR 853SPC537	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/23/2023	02/23/2024		6,000,000	4012.320/4244.230		204,000		216,843		216,843	12,843						
S&P 500 INDEX CALLSPREAD_1YR 853SPC538	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/23/2023	02/23/2024		3,700,000	4012.320/4427.600		209,050		223,313		223,313	14,263						
S&P 500 INDEX CLIQUET_1YR 853SPC539	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/23/2023	02/23/2024		2,700,000	4,012.32		102,600		112,821		112,821	10,221						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC540	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	02/23/2023	02/23/2024		4,700,000	352.07		100,110		164,838		164,838	64,728						

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NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC543	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/28/2023	02/28/2024		2,500,000	12042.120/12806.790		89,250		107,403		107,403	18,153						
S&P 500 INDEX CALLSPREAD_1YR 853SPC544	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	02/28/2023	02/28/2024		30,000,000	3970.150/4141.660		780,000		845,896		845,896	65,896						
S&P 500 INDEX CALLSPREAD_1YR 853SPC545	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/28/2023	02/28/2024		2,500,000	3970.150/4366.770		137,000		151,500		151,500	14,500						
S&P 500 INDEX DIGITAL_1YR 853SPC546	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/28/2023	02/28/2024		5,700,000	3,970.15		136,230		142,797		142,797	6,567						
S&P 500 INDEX CLIQUET_1YR 853SPC547	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	02/28/2023	02/28/2024		6,400,000	3,970.15		142,080		203,902		203,902	61,822						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC548	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	02/28/2023	02/28/2024		2,600,000	351.67		55,380		93,649		93,649	38,269						
S&P 500 INDEX CALLSPREAD_1YR 853SPC551	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024		2,500,000	3981.350/4120.700		53,000		57,251		57,251	4,251						
S&P 500 INDEX CALLSPREAD_1YR 853SPC552	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	03/02/2023	03/01/2024		17,500,000	3981.350/4156.930		460,250		499,870		499,870	39,620						
S&P 500 INDEX CALLSPREAD_1YR 853SPC553	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024		3,400,000	3981.350/4377.100		184,960		203,468		203,468	18,508						
S&P 500 INDEX DIGITAL_1YR 853SPC554	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/02/2023	03/01/2024		3,500,000	3,981.35		77,350		81,045		81,045	3,695						
S&P 500 INDEX CLIQUET_1YR 853SPC555	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024		5,200,000	3,981.35		120,120		189,908		189,908	69,788						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC556	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024		2,500,000	350.83		53,250		94,507		94,507	41,257						
S&P 500 INDEX CALLSPREAD_1YR 853SPC557	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024		36,100,000	3981.350/4380.680		1,974,670		2,176,865		2,176,865	202,195						
S&P 500 INDEX CALLSPREAD_1YR 853SPC558	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024		2,900,000	3981.350/4459.110		182,700		202,516		202,516	19,816						
S&P 500 INDEX CALL_1YR 853SPC559	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024		6,400,000	4,379.49		283,520		342,882		342,882	59,362						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC560	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024		1,400,000	350.83		29,820		52,924		52,924	23,104						
S&P 500 INDEX CALLSPREAD_1YR 853SPC564	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/07/2023	03/07/2024		5,000,000	3986.370/4196.050		155,500		168,102		168,102	12,602						
S&P 500 INDEX CLIQUET_1YR 853SPC565	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/07/2023	03/07/2024		2,500,000	3,986.37		60,500		91,244		91,244	30,744						
S&P 500 INDEX CALLSPREAD_1YR 853SPC566	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/09/2023	03/08/2024		31,000,000	3918.320/4088.770		802,590		901,641		901,641	99,051						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC567	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/09/2023	03/08/2024		6,400,000	3918.320/4308.980		346,240		400,918		400,918	54,678						
S&P 500 INDEX DIGITAL_1YR 853SPC568	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/09/2023	03/08/2024		5,400,000	3,918.32		121,500		131,522		131,522	10,022						
S&P 500 INDEX CLIQUET_1YR 853SPC569	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/09/2023	03/08/2024		4,700,000	3,918.32		98,700		153,277		153,277	54,577						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC570	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/09/2023	03/08/2024		2,500,000	350.89		53,500		94,666		94,666	41,166						
S&P 500 INDEX CALLSPREAD_1YR 853SPC574	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/16/2023	03/15/2024		2,500,000	3960.280/4098.890		53,000		57,758		57,758	4,758						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC575	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/16/2023	03/15/2024		2,500,000	12581.390/13274.620		78,750		86,183		86,183	7,433						
S&P 500 INDEX CALLSPREAD_1YR 853SPC576	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2023	03/15/2024		43,900,000	3960.280/4136.910		1,169,496		1,279,801		1,279,801	110,305						
S&P 500 INDEX CALLSPREAD_1YR 853SPC577	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/16/2023	03/15/2024		10,200,000	3960.280/4368.580		570,180		640,076		640,076	69,896						
S&P 500 INDEX DIGITAL_1YR 853SPC578	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/16/2023	03/15/2024		8,400,000	3,960.28		194,040		204,689		204,689	10,649						
S&P 500 INDEX CLIQUET_1YR 853SPC579	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/16/2023	03/15/2024		10,900,000	3,960.28		231,080		372,203		372,203	141,123						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC580	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/16/2023	03/15/2024		4,300,000	356.77		92,880		116,238		116,238	23,358						
S&P 500 INDEX CALLSPREAD_1YR 853SPC584	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/21/2023	03/21/2024		2,500,000	4002.870/4389.150		133,500		143,983		143,983	10,483						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC585	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	03/21/2023	02/21/2024		3,500,000	357.86		76,300		85,918		85,918	9,618						
S&P 500 INDEX CALLSPREAD_1YR 853SPC586	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/23/2023	03/22/2024		6,300,000	3948.720/4150.500		191,331		210,093		210,093	18,762						
S&P 500 INDEX CALLSPREAD_1YR 853SPC587	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/23/2023	03/22/2024		4,000,000	3948.720/4343.990		217,600		246,739		246,739	29,139						
S&P 500 INDEX DIGITAL_1YR 853SPC588	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/23/2023	03/22/2024		2,500,000	3,948.72		59,750		63,135		63,135	3,385						
S&P 500 INDEX CLIQUET_1YR 853SPC589	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/23/2023	03/22/2024		4,000,000	3,948.72		107,600		175,001		175,001	67,401						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC592	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/28/2023	03/28/2024		2,500,000	12610.570/13304.150		78,750		85,481		85,481	6,731						
S&P 500 INDEX CALLSPREAD_1YR 853SPC593	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/28/2023	03/28/2024		33,400,000	3971.270/4142.830		865,060		937,819		937,819	72,759						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC594	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/28/2023	03/28/2024		3,400,000	3971.270/4368.000		186,320		206,366		206,366	20,046						
S&P 500 INDEX CALL_1YR 853SPC595	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/28/2023	03/28/2024		2,500,000	3,971.27		246,250		300,025		300,025	53,775						
S&P 500 INDEX DIGITAL_1YR 853SPC596	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2024		5,400,000	3,971.27		121,500		125,547		125,547	4,047						
S&P 500 INDEX CLIQUET_1YR 853SPC597	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/28/2023	03/28/2024		7,100,000	3,971.27		135,610		215,099		215,099	79,489						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC598	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2024		2,700,000	358.79		58,050		65,266		65,266	7,216						
S&P 500 INDEX CALLSPREAD_1YR 853SPC602	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		4,900,000	4050.830/4267.950		154,350		161,216		161,216	6,866						
S&P 500 INDEX CALLSPREAD_1YR 853SPC603	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		4,300,000	4050.830/4451.860		230,050		244,295		244,295	14,245						
S&P 500 INDEX CLIQUET_1YR 853SPC604	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024		2,500,000	4,050.83		79,750		109,184		109,184	29,434						
S&P 500 INDEX ASIAN_10YR 853SPV665	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	04/01/2013	04/03/2023		2,500,000	1,562.17	256,250			1,971,927		1,971,927	32,536						
S&P 500 INDEX ASIAN_10YR 853SPV755	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	05/24/2013	05/24/2023		2,500,000	1,649.60	286,000			1,769,532		1,769,532	31,348						
S&P 500 INDEX ASIAN_10YR 853SPV770	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/31/2013	05/31/2023		2,500,000	1,630.74	275,000			1,840,953		1,840,953	34,468						
S&P 500 INDEX ASIAN_10YR 853SPV780	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/07/2013	06/07/2023		2,500,000	1,643.38	295,250			1,826,421		1,826,421	36,270						
S&P 500 INDEX ASIAN_10YR 853SPV805	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2013	06/30/2023		2,500,000	1,614.96	300,000			1,905,978		1,905,978	38,140						
S&P 500 INDEX ASIAN_10YR 853SPV865	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	08/01/2013	08/01/2023		4,300,000	1,706.87	504,820			2,917,668		2,917,668	65,191						
S&P 500 INDEX ASIAN_10YR 853SPV980	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/08/2013	10/06/2023		2,500,000	1,655.45	291,750			1,883,695		1,883,695	48,313						
S&P 500 INDEX ASIAN_10YR 853SPW005	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/24/2013	10/24/2023		2,500,000	1,752.07	278,000			1,645,271		1,645,271	42,918						
S&P 500 INDEX ASIAN_10YR 853SPW070	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/22/2013	11/22/2023		2,700,000	1,804.76	313,470			1,668,875		1,668,875	46,711						
S&P 500 INDEX ASIAN_10YR 853SPW085	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/06/2013	12/06/2023		2,700,000	1,805.09	315,900			1,694,798		1,694,798	52,583						
S&P 500 INDEX ASIAN_10YR 853SPW115	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/23/2013	12/22/2023		3,500,000	1,827.99	423,500			2,121,604		2,121,604	63,050						
S&P 500 INDEX ASIAN_10YR 853SPW130	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/08/2014	01/08/2024		5,100,000	1,837.49	617,610			3,106,226		3,106,226	102,353						
S&P 500 INDEX ASIAN_10YR 853SPW150	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	01/16/2014	01/16/2024		2,500,000	1,845.89	295,750			1,504,670		1,504,670	49,848						
S&P 500 INDEX ASIAN_10YR 853SPW260	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	03/07/2014	03/07/2024		2,500,000	1,878.04	286,250			1,475,387		1,475,387	54,435						
S&P 500 INDEX ASIAN_10YR 853SPW360	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	04/16/2014	04/16/2024		2,500,000	1,862.31	276,750			1,529,515		1,529,515	58,224						
S&P 500 INDEX ASIAN_10YR 853SPW460	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	05/30/2014	05/30/2024		2,500,000	1,923.57	261,750			1,426,585		1,426,585	59,305						
S&P 500 INDEX ASIAN_10YR 853SPW550	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2014	07/01/2024		2,500,000	1,973.32	275,000			1,351,011		1,351,011	60,171						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX ASIAN_10YR 853SPW650	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2024		2,500,000	1,955.06	297,750			1,418,623		1,418,623	65,193						
S&P 500 INDEX ASIAN_10YR 853SPW725	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/24/2014	09/24/2024		2,500,000	1,998.30	310,250			1,350,453		1,350,453	63,685						
S&P 500 INDEX ASIAN_10YR 853SPW835	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/07/2014	11/07/2024		2,500,000	2,031.92	312,250			1,328,835		1,328,835	70,013						
S&P 500 INDEX ASIAN_10YR 853SPW915	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	12/23/2014	12/23/2024		2,500,000	2,082.17	339,750			1,252,274		1,252,274	68,077						
S&P 500 INDEX ASIAN_10YR 853SPW999	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	01/23/2015	01/23/2025		2,500,000	2,051.82	329,250			1,321,969		1,321,969	72,682						
S&P 500 INDEX ASIAN_10YR 853SPY100	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/24/2015	03/24/2025		2,500,000	2,091.50	329,750			1,287,339		1,287,339	73,711						
S&P 500 INDEX ASIAN_10YR 853SPY135	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/01/2015	04/01/2025		2,500,000	2,059.69	334,750			1,351,564		1,351,564	77,846						
S&P 500 INDEX ASIAN_10YR 853SPY170	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2015	04/16/2025		2,500,000	2,104.99	328,000			1,288,101		1,288,101	77,265						
S&P 500 INDEX ASIAN_10YR 853SPY250	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZWX446	05/15/2015	05/15/2025		2,500,000	2,122.73	327,500			1,274,694		1,274,694	79,094						
S&P 500 INDEX ASIAN_10YR 853SPY435	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZWX446	07/24/2015	07/24/2025		2,500,000	2,079.65	322,750			1,371,483		1,371,483	83,140						
S&P 500 INDEX ASIAN_10YR 853SPY535	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	09/02/2015	09/02/2025		2,500,000	1,948.86	326,500			1,646,923		1,646,923	96,576						
S&P 500 INDEX ASIAN_10YR 853SPY655	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/23/2015	10/23/2025		2,500,000	2,075.15	310,750			1,429,624		1,429,624	90,216						
S&P 500 INDEX ASIAN_10YR 853SPY720	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2025		2,500,000	2,053.19	328,500			1,489,390		1,489,390	94,846						
S&P 500 INDEX ASIAN_10YR 853SPY995	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZWX446	02/08/2016	02/06/2026		2,500,000	1,853.44	320,000			1,947,824		1,947,824	116,216						
S&P 500 INDEX ASIAN_10YR 853SPZ240	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/15/2016	04/15/2026		2,500,000	2,080.73	299,500			1,531,596		1,531,596	103,638						
S&P 500 INDEX ASIAN_10YR 853SPZ695	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/16/2016	08/14/2026		2,500,000	2,178.15	305,000			1,423,039		1,423,039	107,181						
S&P 500 INDEX ASIAN_10YR 853SPZ925	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/24/2016	10/23/2026		2,500,000	2,151.33	293,750			1,492,883		1,492,883	110,189						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										87,581,845	29,061,250		161,592,096	XXX	161,592,096	24,178,535					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										87,581,845	29,061,250		161,592,096	XXX	161,592,096	24,178,535					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										87,581,845	29,061,250		161,592,096	XXX	161,592,096	24,178,535					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										87,581,845	29,061,250		161,592,096	XXX	161,592,096	24,178,535					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX

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

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0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										87,581,845	29,061,250		161,592,096	XXX	161,592,096	24,178,535					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										87,581,845	29,061,250		161,592,096	XXX	161,592,096	24,178,535					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX									
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Y	Y	11,710,000		12,662,729		952,729	12,662,729		952,729		
BARCLAYS G5GSEF7VJP5I7OUK5573	Y	Y	32,503,250		33,740,403		1,237,153	33,740,403		1,237,153		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y	8,440,000		9,149,033		709,033	9,149,033		709,033		
ING Z0MI2JT14K8OXYZWX446	Y	Y	8,970,000		9,000,643		30,643	9,000,643		30,643		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Y	Y			1,900,122		1,900,122	1,900,122		1,900,122		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	31,986,000		33,838,190		1,852,190	33,838,190		1,852,190		
NATIXIS KX1WK48MPD4Y2NCUIZ63	Y	Y	9,880,000		9,835,564			9,835,564				
SUNTRUST CAPITAL IYDOJBGJWY9T8XKCSX06	Y	Y	35,010,000		37,886,048		2,876,048	37,886,048		2,876,048		
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	12,550,000		13,579,364		1,029,364	13,579,364		1,029,364		
0299999999. Total NAIC 1 Designation			151,049,250		161,592,096		10,587,282	161,592,096		10,587,282		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			151,049,250		161,592,096		10,587,282	161,592,096		10,587,282		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					161,592,096							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total								XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Other	000000-00-0	Money Market Fund	11,710,000	11,710,000	XXX	01/01/2024	V
BARCLAYS	G5GSEF7VJP5I70UK5573	Other	000000-00-0	Money Market Fund	32,503,250	32,503,250	XXX	01/01/2024	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other	000000-00-0	Money Market Fund	8,440,000	8,440,000	XXX	01/01/2024	V
ING	Z0MI2JT14K8OXYZWX446	Other	000000-00-0	Money Market Fund	8,970,000	8,970,000	XXX	01/01/2024	V
JP MORGAN	7H6GLXDRUGQFU57RNE97	Other	000000-00-0	Money Market Fund			XXX	01/01/2024	V
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Other	000000-00-0	Money Market Fund	31,986,000	31,986,000	XXX	01/01/2024	V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Other	000000-00-0	Money Market Fund	9,880,000	9,880,000	XXX	01/01/2024	V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	35,010,000	35,010,000	XXX	01/01/2024	V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	12,550,000	12,550,000	XXX	01/01/2024	V
0299999999 - Total					151,049,250	151,049,250	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

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

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
JP Morgan Chase	Houston, TX					(7,620,783)	(52,339,335)	(186,100,593)	XXX
Key Bank	Cleveland, OH					1,437,934	7,354,060	5,280,346	XXX
Mechanics	San Francisco, CA					158,675	129,446	428,088	XXX
Moody National Bank	Galveston, TX					(679,418,753)	(435,064,028)	25,693,746	XXX
Texas Capital Bank, N.A.	Dallas, TX					332,731	477,510	435,425	XXX
Wells Fargo	Houston, TX					4,174,612	9,866,419	8,377,821	XXX
0199998. Deposits in ... 30 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			1,875,303	1,910,247	1,488,915	XXX
0199999. Totals - Open Depositories		XXX	XXX			(679,060,281)	(467,665,681)	(144,396,252)	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			(679,060,281)	(467,665,681)	(144,396,252)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	24,340	24,340	24,340	XXX
0599999. Total - Cash		XXX	XXX			(679,035,941)	(467,641,341)	(144,371,912)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	UNITED STATES TREAS		03/03/2023	4.769	06/01/2023	143,492,887		35,415
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						143,492,887		35,415
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						143,492,887		35,415
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						143,492,887		35,415
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						143,492,887		35,415
825252-40-6	STIT Treasury Portfolio		03/31/2023	0.000		253,567,025	1,111,122	9,154
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						253,567,025	1,111,122	9,154
99C001-55-1	BONY CASH RESERVE FUND MONEY MKT		03/31/2023	0.000		6,318,493		
8309999999. Subtotal - All Other Money Market Mutual Funds						6,318,493		
8609999999 - Total Cash Equivalents						403,378,405	1,111,122	44,569