QUARTERLY STATEMENT

OF THE

American National Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Texas

FOR THE QUARTER ENDED
JUNE 30, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF JUNE 30, 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	Senior Vice President, Chief Financial Officer & Treasurer	Brody Jason Merrill
Assistant Vice President & Corporate Secretary	Ilse JeLayne Hoffman	Senior Vice President & Chief Life & Annuity Actuary	Sara Liane Latham

OTHER

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	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	Jeffrey Aaron Mills #, Senior Vice President
Meredith Myron Mitchell, Senior Vice President	Michael Scott Nimmons, Senior Vice President	Matthew Richard Ostiguy, Senior Vice President & P&C Chief Operating Officer
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
Michael Barret Thompson, Senior Vice President and Chief Risk Officer	Allan Mark Walker, Senior Vice President	Garrett Kyle Williams #, Senior Vice President
Steven Wilson McFarling, Vice President & Chief Health Actuary, Health CRO	Tracy Leigh Milina, Vice President	Deanna Denise Snedden, Vice President & Assistant Treasurer

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 A. Walsh	Ilse JeLayne Hoffman	B J Merrill
Timothy Allen Walsh Chairman of the Board, President & CEO	Ilse JeLayne Hoffman Assistant Vice President & Corporate Secretary	Brody Jason Merrill Senior Vice President, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 20th day of July, 2023
Alice Ybarra

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

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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,433,885,839		10,433,885,839	10,646,049,667
2. Stocks:				
2.1 Preferred stocks	54,941,884		54,941,884	53,652,877
2.2 Common stocks	577,866,865	17,819,563	560,047,302	265,884,047
3. Mortgage loans on real estate:				
3.1 First liens	5,145,838,171		5,145,838,171	5,079,187,970
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	62,371,558		62,371,558	59,662,004
4.2 Properties held for the production of income (less $ .... encumbrances)	297,203,128		297,203,128	288,005,184
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 50,001,061), cash equivalents ($ 474,542,745) and short-term investments ($ 2,368,398,229)	2,892,942,035		2,892,942,035	1,409,681,985
6. Contract loans (including $ .... premium notes)	339,216,088	964,045	338,252,043	333,154,707
7. Derivatives	208,031,081		208,031,081	118,311,796
8. Other invested assets	700,724,164		700,724,164	3,721,820,908
9. Receivables for securities	103,440,418		103,440,418	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	20,816,461,231	18,783,608	20,797,677,623	21,975,411,145
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	183,290,697		183,290,697	227,051,521
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,171,739	322,556	6,849,183	6,503,017
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	152,865,890		152,865,890	152,791,353
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	421,936,826		421,936,826	279,000,453
16.2 Funds held by or deposited with reinsured companies	7,033,330		7,033,330	3,257,700
16.3 Other amounts receivable under reinsurance contracts	1,164,888,788		1,164,888,788	877,054,167
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	7,840,971		7,840,971	26,747,169
18.2 Net deferred tax asset	298,244,136	153,504,414	144,739,722	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	38,199,024	22,326,896	15,872,128	8,496,302
21. Furniture and equipment, including health care delivery assets ($ ....)	551,111	551,111		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	42,115,643		42,115,643	26,311,136
24. Health care ($ ....) and other amounts receivable	17,713,485	17,305,485	408,000	
25. Aggregate write-ins for other than invested assets	867,170,935	269,292,514	597,878,421	37,623,900
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	24,027,261,025	482,086,584	23,545,174,441	23,751,532,459
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,605,841,007		1,605,841,007	1,047,551,675
28. Total (Lines 26 and 27)	25,633,102,032	482,086,584	25,151,015,448	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	563,609,182		563,609,182	
2502. Miscellaneous Receivables	22,921,722	1,312,769	21,608,953	23,293,833
2503. Credit Insurance Recoverable	11,146,694		11,146,694	13,833,901
2598. Summary of remaining write-ins for Line 25 from overflow page	269,493,337	267,979,745	1,513,592	496,166
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	867,170,935	269,292,514	597,878,421	37,623,900

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 19,049,762,588 less $ included in Line 6.3 (including $ 11,254,940,783 Modco Reserve)	19,049,762,588	17,022,424,426
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	29,716,842	31,508,661
3.	Liability for deposit-type contracts (including $ Modco Reserve)	423,355,441	446,280,685
4.	Contract claims:		
	4.1 Life	180,006,602	192,194,702
	4.2 Accident and health	13,598,618	14,244,300
5.	Policyholders' dividends/refunds to members $ 201,017 and coupons $ due and unpaid	201,017	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)	1,667,854	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 $ 114,353 accident and health premiums	1,871,383	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 $ 7,217,320 assumed and $ 1,448,154,526 ceded	1,455,371,846	1,206,871,589
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 5,799,613 , accident and health $ 2,696,000 and deposit-type contract funds $	8,495,613	7,366,356
11.	Commissions and expense allowances payable on reinsurance assumed	1,759,888	1,489,235
12.	General expenses due or accrued	43,510,770	51,588,414
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,195,567)	(2,544,780)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,456,606	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	77,570	96,143
17.	Amounts withheld or retained by reporting entity as agent or trustee	55,980,089	105,702,126
18.	Amounts held for agents' account, including $ 973,317 agents' credit balances	973,317	732,513
19.	Remittances and items not allocated	277,367,677	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	3,564,617	729,400
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	101,950,638	616,778,297
	24.02 Reinsurance in unauthorized and certified ($) companies	16,814,309	18,513,060
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		13,694,223
	24.04 Payable to parent, subsidiaries and affiliates	26,294,977	11,926,871
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,376,124	4,247,908
	24.08 Derivatives		
	24.09 Payable for securities		49,533,310
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	411,485,711	354,569,982
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	22,108,464,530	20,229,047,996
27.	From Separate Accounts Statement	1,605,841,007	1,047,551,675
28.	Total liabilities (Lines 26 and 27)	23,714,305,537	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)	1,405,008,205	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)	1,431,709,911	3,517,484,463
38.	Totals of Lines 29, 30 and 37	1,436,709,911	3,522,484,463
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	25,151,015,448	24,799,084,134
	DETAILS OF WRITE-INS		
2501.	Restricted option collateral	206,658,733	143,808,401
2502.	P&C Reinsurance Liabilities	178,146,933	184,288,268
2503.	Pending Escheat Items	19,960,025	19,942,034
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,720,020	6,531,279
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	411,485,711	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	1,714,729,253	540,253,143	1,277,690,470
2.	Considerations for supplementary contracts with life contingencies	868,785	1,806,299	3,430,270
3.	Net investment income	411,955,835	405,124,361	1,020,180,137
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,909,084)	354,364	(6,917,460)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	87,429,328	62,768,556	157,971,274
7.	Reserve adjustments on reinsurance ceded	1,026,695,766	(249,566,640)	(224,642,716)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,294,883	7,702,503	14,671,771
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	75,020,984	77,131,159	157,228,516
9.	Totals (Lines 1 to 8.3)	3,321,085,750	845,573,745	2,399,612,262
10.	Death benefits	179,818,574	205,243,196	371,290,027
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,000,987	1,300,825	2,464,536
12.	Annuity benefits	92,854,919	86,220,749	176,905,959
13.	Disability benefits and benefits under accident and health contracts	13,292,300	10,593,733	19,261,162
14.	Coupons, guaranteed annual pure endowments and similar benefits	38,940	15,631	26,451
15.	Surrender benefits and withdrawals for life contracts	199,393,232	92,460,073	182,531,484
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,857,676	8,336,474	16,697,515
18.	Payments on supplementary contracts with life contingencies	33,537	37,189	78,803
19.	Increase in aggregate reserves for life and accident and health contracts	2,025,546,343	67,477,328	680,727,992
20.	Totals (Lines 10 to 19)	2,516,836,508	471,685,198	1,449,983,929
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	183,393,908	128,023,093	257,921,567
22.	Commissions and expense allowances on reinsurance assumed	8,318,961	8,476,325	16,507,993
23.	General insurance expenses and fraternal expenses	133,164,311	105,410,314	223,934,964
24.	Insurance taxes, licenses and fees, excluding federal income taxes	21,287,914	22,330,280	43,287,871
25.	Increase in loading on deferred and uncollected premiums	1,074,372	2,689,151	(3,015,873)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	437,997,421	(26,389,807)	(52,798,101)
27.	Aggregate write-ins for deductions	64,505,576	53,525,291	121,634,676
28.	Totals (Lines 20 to 27)	3,366,578,971	765,749,845	2,057,457,026
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(45,493,221)	79,823,900	342,155,236
30.	Dividends to policyholders and refunds to members	879,706	758,087	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)	(46,372,927)	79,065,813	340,701,195
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	31,489,419	16,291,811	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)	(77,862,346)	62,774,002	337,530,834
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (5,777,399) (excluding taxes of $ (9,640,846) transferred to the IMR)	(39,402,004)	11,183,786	(2,597,653)
35.	Net income (Line 33 plus Line 34)	(117,264,350)	73,957,788	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)	(117,264,350)	73,957,788	334,933,181
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 29,427,946	86,121,040	(48,339,578)	(239,645,864)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	57,186,616	(8,097,474)	8,462,500
41.	Change in nonadmitted assets	(24,672,712)	(38,451,202)	(89,853,963)
42.	Change in liability for reinsurance in unauthorized and certified companies	1,698,751	530,607	468,432
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	514,827,659	70,839,618	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	(18,878,411)	57,078,511	18,878,890
52.	Dividends to stockholders	(3,154,087,264)	(46,000,000)	(685,000,000)
53.	Aggregate write-ins for gains and losses in surplus	569,294,119	7,743,406	(15,172,457)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(2,085,774,552)	69,261,676	(467,028,427)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,436,709,911	4,058,774,566	3,522,484,463
	DETAILS OF WRITE-INS			
08.301.	Property and Casualty Reinsurance Income	69,251,150	67,753,243	140,658,598
08.302.	Retention Fees Collected	3,674,192	3,941,244	7,856,600
08.303.	Group Reinsurance Fee Income	2,344,843	2,267,019	4,420,952
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(249,201)	3,169,653	4,292,366
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	75,020,984	77,131,159	157,228,516
2701.	Property and Casualty Reinsurance Expenses	64,721,088	53,390,357	121,222,453
2702.	Fines and Penalties to Regulatory Authorities	175,268	12,990	17,636
2703.	XOL Finance Charge	3,807		
2798.	Summary of remaining write-ins for Line 27 from overflow page	(394,587)	121,944	394,587
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	64,505,576	53,525,291	121,634,676
5301.	Reinsurance Permitted Practice	563,609,183		
5302.	Prior Year Correction to Modco reserves	12,430,514		
5303.	Change in Minimum Pension Liability	(262,080)	4,261,372	(21,326,864)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(6,483,498)	3,482,034	6,154,407
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	569,294,119	7,743,406	(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	716,418,853	536,159,597	1,279,235,010
2.	Net investment income	439,364,984	381,869,970	976,742,948
3.	Miscellaneous income	166,038,170	147,346,222	330,630,582
4.	Total (Lines 1 to 3)	1,321,822,007	1,065,375,789	2,586,608,540
5.	Benefit and loss related payments	(631,993,379)	555,140,266	36,903,226
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	437,648,208	(27,293,063)	(53,067,444)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(305,003,007)	348,066,948	1,554,586,981
8.	Dividends paid to policyholders	764,331	709,918	1,422,940
9.	Federal and foreign income taxes paid (recovered) net of $ (54,572,687) tax on capital gains (losses)	(17,162,024)	25,162,340	48,532,894
10.	Total (Lines 5 through 9)	(515,745,871)	901,786,409	1,588,378,597
11.	Net cash from operations (Line 4 minus Line 10)	1,837,567,878	163,589,380	998,229,943
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,228,486,103	796,637,997	3,289,853,004
	12.2 Stocks	67,804,368	1,531,174	2,170,187
	12.3 Mortgage loans	168,679,322	631,279,603	1,202,374,509
	12.4 Real estate	8,453,980	5,371,205	5,371,205
	12.5 Other invested assets	(3,559,377)	69,276,087	1,248,204,609
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	19,354,241		46,593,444
	12.7 Miscellaneous proceeds	144,796,915	216,133,795	131,926,457
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,634,015,552	1,720,229,861	5,926,493,415
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,026,736,993	1,595,483,238	3,900,019,948
	13.2 Stocks	366,933,464	29,664,972	251,452,457
	13.3 Mortgage loans	264,000,390	584,547,151	1,467,277,596
	13.4 Real estate	8,790,121	7,527,013	14,568,957
	13.5 Other invested assets	282,112,504	114,673,008	514,797,405
	13.6 Miscellaneous applications	212,436,642	300,772,758	322,687,536
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,161,010,113	2,632,668,140	6,470,803,899
14.	Net increase (or decrease) in contract loans and premium notes	5,078,089	4,203,033	10,349,155
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(532,072,650)	(916,641,312)	(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	(19,067,568)	(13,079,710)	5,811,878
	16.5 Dividends to stockholders		46,000,000	685,000,000
	16.6 Other cash provided (applied)	196,832,391	100,974,413	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)	177,764,823	41,894,703	(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)	1,483,260,051	(711,157,229)	(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)	2,892,942,035	812,550,590	1,409,681,985

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

20.0001. Real Estate acquired in satisfactionof debt	20,950,000		
20.0002. 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	14,945	17,782	38,172
2.	Ordinary life insurance	436,165,848	417,432,007	837,776,134
3.	Ordinary individual annuities	2,600,446,364	441,249,670	1,390,382,403
4.	Credit life (group and individual)	9,412,497	9,578,909	19,260,156
5.	Group life insurance	8,962,613	13,123,267	25,052,164
6.	Group annuities	495,279,949	29,275,889	64,606,808
7.	A & H - group	3,613,600	3,491,870	7,428,043
8.	A & H - credit (group and individual)	7,834,635	7,751,406	15,792,850
9.	A & H - other	3,337,635	3,623,150	7,124,345
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	3,565,068,086	925,543,950	2,367,461,075
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	3,565,068,086	925,543,950	2,367,461,075
14.	Deposit-type contracts	13,498,385	21,909,622	44,100,736
15.	Total (Lines 13 and 14)	3,578,566,471	947,453,572	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 $563,609,182 in total at June 30, 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	$ (117,264,350)	$ 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	$ (117,264,350)	$ 334,933,181
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,436,709,911	$ 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	$ 563,609,182	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 873,100,729	$ 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.

(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.

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 agreement with Freestone Re Ltd., which resulted in a $12,430,514 understatement of net income at December 31, 2022.

NOTE 3 Business Combinations and Goodwill

No significant change.

NOTE 4 Discontinued Operations

No significant change.

NOTES TO FINANCIAL STATEMENTS

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:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment					$13,743,493		$13,743,493
2. Interest Income Recognized							$ -
3. Recorded Investments on Nonaccrual Status					$ 9,280,106		$ 9,280,106
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	$ 6,051,432	
d) Recoveries of amounts previously charged off		
e) Balance at end of period (a+b-c-d)	$ 9,280,107	$ 493,120

(8) Mortgage Loans Derecognized as a Result of Foreclosure: NONE

	Current Year
a) Aggregate amount of mortgage loans derecognized	$ 27,001,432
b) Real estate collateral recognized	$ 20,950,000
c) Other collateral recognized	
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	

(9) Cash receipts on impaired loans are recorded in accordance with the loan agreement as a reduction of principal and/or as interest income. However, interest ceases to accrue for loans on which interest is more than 90 days past due and/or when the collection of interest is not considered probable.

B. Debt Restructuring

No significant change.

C. Reverse Mortgages

No significant change.

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 June 30, 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 June 30, 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	$ (34,159,460)
2. 12 Months or Longer	$ (39,262,691)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 880,010,987
2. 12 Months or Longer	$ 268,182,417

(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 June 30, 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

Not applicable - The Company has no repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable - The Company had no secured borrowing repurchase agreements.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable - The Company had no reverse repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable - The Company had no repurchase agreements.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable - The Company had no reverse repurchase agreements.

J. Real Estate

(1) Impairment Loss Recognition

a. Asset in sale process was estimated at lower value and a stat impairment was recognized.
b. The Company recognized an impairment of $1,211,130 on one property.

(2) Real Estate Sold

The company sold two office buildings in 2Q; one in South Carolina and one in Illinois.
Three obsolete properties were disposed. Total gain on sales and disposals was $1,479,806.

(3) As of June 30, 2023, the Company did not have any real estate classified as available for sale.

(4) The Company does not engage in retail land sales.

(5) The Company holds no real estate investments with participating mortgage loan features.

K. Low Income Housing tax Credits (LIHTC)

No significant change.

L. Restricted Assets

No significant change.

M. Working Capital Finance Investments

Not applicable - The Company had no working capital investments.

N. Offsetting and Netting of Assets and Liabilities

Not applicable - The Company had no offsetting and netting assets and liabilities.

O. 5GI Securities

No significant change.

P. Short Sales

No significant change.

Q. Prepayment Penalty and Acceleration Fees

No significant change.

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

Not applicable - 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) Not applicable - The Company had no derivative premium payments due or undiscounted future premium commitments.

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

No significant change.

NOTE 9 Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A.-B. No significant change.

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

(1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Agree- ment (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
01	04/03/2023	Brookfield Asset Management (BAM)	Short term loan	Loan	Yes		$ 105,000,000
02	04/07/2023	Brookfield Asset Management (BAM)	Short term loan	Loan	Yes		$ 97,000,000
03	04/07/2023	Brookfield Asset Management (BAM)	Short term loan	Loan	Yes		$ 106,000,000
04	04/07/2023	Brookfield Asset Management (BAM)	Short term loan	Loan	Yes		$ 68,000,000
05	04/07/2023	Brookfield Asset Management (BAM)	Short term loan	Loan	Yes		$ 2,000,000
06	04/07/2023	Brookfield Asset Management (BAM)	Short term loan	Loan	Yes		$ 68,000,000
07	04/07/2023	Brookfield Asset Management (BAM)	Short term loan	Loan	Yes		$ 68,000,000
08	04/11/2023	Brookfield Asset Management (BAM)	Debt to equity investments	Exchange of Assets or Liabilities	Yes		$ 3,600,000
09	04/11/2023	Brookfield Asset Management (BAM)	Debt to equity investments	Exchange of Assets or Liabilities	Yes		$ 200,000
10	04/11/2023	Brookfield Asset Management (BAM)	Debt to equity investments	Exchange of Assets or Liabilities	Yes		$ 10,400,000
11	04/11/2023	Brookfield Asset Management (BAM)	Debt to equity investments	Exchange of Assets or Liabilities	Yes		$ 12,000,000
12	04/28/2023	Brookfield Asset Management (BAM)	Debt to equity investments	Exchange of Assets or Liabilities	Yes		$ 900,000
13	05/01/2023	Brookfield Asset Management (BAM)	Debt to equity investments	Exchange of Assets or Liabilities	Yes		$ 43,800,000
14	05/02/2023	Brookfield Asset Management (BAM)	Notes and equity investments	Exchange of Assets or Liabilities	Yes		$ 5,200,000
15	05/02/2023	Brookfield Asset Management (BAM)	Notes and equity investments	Exchange of Assets or Liabilities	Yes		$ 5,400,000
16	05/02/2023	Brookfield Asset Management (BAM)	Notes and equity investments	Exchange of Assets or Liabilities	Yes		$ 5,000,000
17	05/02/2023	Brookfield Asset Management (BAM)	Notes and equity investments	Exchange of Assets or Liabilities	Yes		$ 5,300,000
18	05/02/2023	Brookfield Asset Management (BAM)	Notes and equity investments	Exchange of Assets or Liabilities	Yes		$ 5,200,000
19	05/19/2023	Brookfield Asset Management (BAM)	Notes and equity investments	Exchange of Assets or Liabilities	Yes		$ 5,600,000
20	05/01/1923	Brookfield Asset Management (BAM)	5 year corporate loan	Loan	Yes		$ 59,800,000
21	06/09/2023	Brookfield Asset Management (BAM)	Real estate equity funding	Exchange of Assets or Liabilities	Yes		$ 17,634,286
22	06/09/2023	Brookfield Asset Management (BAM)	Real estate equity funding	Exchange of Assets or Liabilities	Yes		$ 17,634,286
23	06/14/2023	Brookfield Asset Management (BAM)	Real estate equity funding	Exchange of Assets or Liabilities	Yes		$ 17,634,286
24	06/14/2023	Brookfield Asset Management (BAM)	Real estate equity funding	Exchange of Assets or Liabilities	Yes		$ 17,634,286
25	06/20/2023	Brookfield Asset Management (BAM)	Real estate equity funding	Exchange of Assets or Liabilities	Yes		$ 17,634,286
26	06/20/2023	Brookfield Asset Management (BAM)	Real estate equity funding	Exchange of Assets or Liabilities	Yes		$ 17,634,286
27	06/20/2023	Brookfield Asset Management (BAM)	Real estate equity funding	Exchange of Assets or Liabilities	Yes		$ 17,634,286
28	06/13/2023	Brookfield Asset Management (BAM)	Notes and equity investments	Exchange of Assets or Liabilities	Yes		$ 5,300,000
29	06/13/2023	Brookfield Asset Management (BAM)	Debt to equity investments	Exchange of Assets or Liabilities	Yes		$ 130,900,000
30	06/29/2023	Brookfield Asset Management (BAM)	Equity investment	Exchange of Assets or Liabilities	Yes		$ 20,000,000
31	06/30/2023	American National Life Insurance Company of Texas (ANTEX)	Line of credit	Other	Yes	06/30/2026	$ 3,500,000
32	06/30/2023	Standard Life and Accident Insurance Company (SLAICO)	Line of credit	Other	Yes	06/30/2026	$ 14,000,000
33	06/30/2023	Garden State Life Insurance Company	Line of credit	Other	Yes	06/30/2026	$ 4,000,000
34	06/30/2023	American National Lloyds Insurance Company	Line of credit	Other	Yes	06/30/2026	$ 2,500,000
35	06/30/2023	United Farm Family Insurance Company	Line of credit	Other	Yes	06/30/2026	$ 7,500,000
36	06/30/2023	Farm Family Casualty Insurance Company	Line of credit	Other	Yes	06/30/2026	$ 50,000,000
37	06/30/2023	American National Life Insurance Company of New York	Line of credit	Other	Yes	06/30/2026	$ 35,000,000
38	06/30/2023	American National Property And Casualty Company	Line of credit	Other	Yes	06/30/2026	$ 50,000,000
39	06/30/2023	American National General Insurance Company	Line of credit	Other	Yes	06/30/2026	$ 3,000,000
40	06/30/2023	Alternative Benefit Management, Inc.	Line of credit	Other	Yes	06/30/2026	$ 1,000,000

NOTES TO FINANCIAL STATEMENTS

C(1) Cont.

41	07/01/2023	American National Administrators, Inc.	Line of credit	Other	Yes	07/01/2026	$ 1,000,000
42	07/01/2023	American National County Mutual Insurance Company	Line of credit	Other	Yes	07/01/2026	$ 500,000
43	07/01/2023	Standard Plus, Inc.	Line of credit	Other	Yes	07/01/2026	$ 1,000,000
44	07/01/2023	American National Insurance Service Company	Line of credit	Other	Yes	07/01/2026	$ 500,000
45	07/01/2023	American National Registered Investment Advisor, Inc.	Line of credit	Other	Yes	07/01/2026	$ 500,000
46	07/01/2023	ANICO Financial Services, Inc.	Line of credit	Other	Yes	07/01/2026	$ 500,000
47	06/09/2023	ANTAC, LLC and ANICO Eagle, LLC	Short term Loan	Loan	Yes		$ 250,000,000
48	04/01/1923	Brookfield Reinsurance Investment LP (BRILP)	Short term loan	Loan	Yes		$ 12,400,000
49	05/26/2023	Brookfield Reinsurance Investment LP (BRILP)	Short term loan	Loan	Yes		$ 51,400,000
50	05/26/2023	Brookfield Reinsurance Investment LP (BRILP)	Short term loan	Loan	Yes		$ 100,000,000
51	05/26/2023	Brookfield Reinsurance Investment LP (BRILP)	Short term loan	Loan	Yes		$ 85,000,000
52	05/26/2023	Brookfield Reinsurance In	Short term loan	Loan	Yes		$ 85,000,000
53	06/30/2023	Brookfield Reinsurance In	Notes and equity investmen	Exchange of Assets or Lia	Yes		$ 13,100,000
54	06/30/2023	Brookfield Reinsurance Investment LP (BRILP)	Debt to equity investments	Exchange of Assets or Liabilities	Yes		$ 39,700,000

(2) Detail of Material Related Party Transactions Involving Services

The Company had no material related party transactions involving services.

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

a. Description of Transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
08	Brookfield Asset Management (BAM)	Debt to equity investments	No
09	Brookfield Asset Management (BAM)	Debt to equity investments	No
10	Brookfield Asset Management (BAM)	Debt to equity investments	No
11	Brookfield Asset Management (BAM)	Debt to equity investments	No
12	Brookfield Asset Management (BAM)	Debt to equity investments	No
13	Brookfield Asset Management (BAM)	Debt to equity investments	No
14	Brookfield Asset Management (BAM)	Notes and equity investments	No
15	Brookfield Asset Management (BAM)	Notes and equity investments	No
16	Brookfield Asset Management (BAM)	Notes and equity investments	No
17	Brookfield Asset Management (BAM)	Notes and equity investments	No
18	Brookfield Asset Management (BAM)	Notes and equity investments	No
19	Brookfield Asset Management (BAM)	Notes and equity investments	No
21	Brookfield Asset Management (BAM)	Real estate equity funding	No
22	Brookfield Asset Management (BAM)	Real estate equity funding	No
23	Brookfield Asset Management (BAM)	Real estate equity funding	No
24	Brookfield Asset Management (BAM)	Real estate equity funding	No
25	Brookfield Asset Management (BAM)	Real estate equity funding	No
26	Brookfield Asset Management (BAM)	Real estate equity funding	No
27	Brookfield Asset Management (BAM)	Real estate equity funding	No
28	Brookfield Asset Management (BAM)	Notes and equity investments	No
29	Brookfield Asset Management (BAM)	Debt to equity investments	No
30	Brookfield Asset Management (BAM)	Equity investment	No
53	Brookfield Reinsurance Investment LP (BRILP)	Notes and equity investments	No
54	Brookfield Reinsurance Investment LP (BRILP)	Debt to equity investments	No

NOTES TO FINANCIAL STATEMENTS

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
08	Brookfield Asset Management (BAM)	Debt to equity investments	$ 3,600,000
09	Brookfield Asset Management (BAM)	Debt to equity investments	$ 200,000
10	Brookfield Asset Management (BAM)	Debt to equity investments	$ 10,400,000
11	Brookfield Asset Management (BAM)	Debt to equity investments	$ 12,000,000
12	Brookfield Asset Management (BAM)	Debt to equity investments	$ 900,000
13	Brookfield Asset Management (BAM)	Debt to equity investments	$ 43,800,000
14	Brookfield Asset Management (BAM)	Notes and equity investments	$ 5,200,000
15	Brookfield Asset Management (BAM)	Notes and equity investments	$ 5,400,000
16	Brookfield Asset Management (BAM)	Notes and equity investments	$ 5,000,000
17	Brookfield Asset Management (BAM)	Notes and equity investments	$ 5,300,000
18	Brookfield Asset Management (BAM)	Notes and equity investments	$ 5,200,000
19	Brookfield Asset Management (BAM)	Notes and equity investments	$ 5,600,000
21	Brookfield Asset Management (BAM)	Real estate equity funding	$ 17,634,286
22	Brookfield Asset Management (BAM)	Real estate equity funding	$ 17,634,286
23	Brookfield Asset Management (BAM)	Real estate equity funding	$ 17,634,286
24	Brookfield Asset Management (BAM)	Real estate equity funding	$ 17,634,286
25	Brookfield Asset Management (BAM)	Real estate equity funding	$ 17,634,286
26	Brookfield Asset Management (BAM)	Real estate equity funding	$ 17,634,286
27	Brookfield Asset Management (BAM)	Real estate equity funding	$ 17,634,286
28	Brookfield Asset Management (BAM)	Notes and equity investments	$ 5,300,000
29	Brookfield Asset Management (BAM)	Debt to equity investments	$ 130,900,000
30	Brookfield Asset Management (BAM)	Equity investment	$ 20,000,000
53	Brookfield Reinsurance Investment LP(BRILP)	Notes and equity investments	$ 13,100,000
54	Brookfield Reinsurance Investment LP (BRILP)	Debt to equity investments	$ 39,700,000
Total			$ 435,040,002

c. Assets Transferred

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

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

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable/ (Payable) by Related Party	Admitted Recoverable
01	Brookfield Asset Management (BAM)	$ 956,040,002				
02	American National Life Insurance Company of Texas (ANTEX)	$ 3,500,000				
03	Standard Life and Accident Insurance Company (SLAICO)	$ 14,000,000				
04	Garden State Life Insurance Company	$ 4,000,000				
05	American National Lloyds Insurance Company	$ 2,500,000				
06	United Farm Family Insurance Company	$ 7,500,000				
07	Farm Family Casualty Insurance Company	$ 50,000,000				
08	American National Life Insurance Company of New York	$ 35,000,000				
09	American National Property And Casualty Company	$ 50,000,000				
10	American National General Insurance Company	$ 3,000,000				
11	Alternative Benefit Management, Inc.	$ 1,000,000				
12	American National Administrators, Inc.	$ 1,000,000				
13	American National County Mutual Insurance Company	$ 500,000				
14	Standard Plus, Inc.	$ 1,000,000				
15	American National Insurance Service Company	$ 500,000				
16	American National Registered Investment Advisor, Inc.	$ 500,000				
17	ANICO Financial Services, Inc.	$ 500,000				
18	ANTAC, LLC and ANICO Eagle, LLC	$ 250,000,000				
19	Brookfield Reinsurance Investment LP (BRILP)	$ 386,600,000				
Total	XXX	$ 1,767,140,002	$ -	$ -	$ -	$ -

D.-F. No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

NOTE 11 Debt

A. The Company has lines of credit established with its subsidiaries for up to $345,700,000 to meet short term liquidity needs. Interest accrues on a 365 days accrual basis at a variable rate. The variable rate equals the prime rate published by the Wall Street Journal on the first business day of the month. The interest rate was 8.25% as of June 30, 2023.

American National Life Insurance of New York, an insurance affiliate, borrowed $19,890,359, including $90,359 accrued interest under the established line of credit of $35,000,000 as of June 30, 2023.

United Farm Family Insurance Company, an insurance affiliate, borrowed $1,328,038, including $28,038 accrued interest under the established line of credit of $7,500,000 as of June 30, 2023.

Alternative Benefit Management, Inc., a subsidiary, borrowed $325,735, including $735 accrued interest under the established line of credit of $1,000,000 as of June 30, 2023.

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 June 30, 2023, certain municipal bonds and collateralized mortgage obligations with a fair value of approximately $12,747,569 and commercial mortgage loans of approximately $1,107,406,779 were on deposit with the FHLB as collateral for borrowing. As of June 30, 2023, the collateral provided borrowing capacity of approximately $744,942,779. 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	$ 2,044,700	$ 2,044,700	
(e) Aggregate Total (a+b+c+d)	$ 9,044,700	$ 9,044,700	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 744,942,779	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)

NOTES TO FINANCIAL STATEMENTS

(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)	$ 1,120,154,349	$ 1,196,523,445	$ -
2. Current Year General Account Total Collateral Pledged	$ 1,120,154,349	$ 1,196,523,445	
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	$ -

(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

NOTES TO FINANCIAL STATEMENTS

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		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2023	2022	2023	2022	2023	2022
(4) Components of net periodic benefit cost						
a. Service cost	$ 260,675	$ 521,350	$ 56,750	$ 236,185		
b. Interest cost	$ 7,488,336	$ 10,250,731	$ 54,356	$ 113,363		
c. Expected return on plan assets	$ (11,935,282)	$ (28,930,216)				
d. Transition asset or obligation	$ -					
e. Gains and losses	$ 1,038,887	$ -	$ 619,039	$ (4,767,263)		
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment	$ 376,120	$ 752,240				
h. Total net periodic benefit cost	$ (2,771,264)	$ (17,405,895)	$ 730,145	$ (4,417,715)	$ -	$ -

(5) - (18) No significant change.

B.-I. No significant change.

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

A.-C. No significant change.

D. On January 1, 2023, the Company made an extraordinary distribution of $3,154,087,264, which transferred ANIH and ANTAC, LLC to ANAT. See note 10G for additional detail.

E.-M. No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

No significant change.

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

No significant change.

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

Not applicable - 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					
Bonds		$ 931,190			$ 931,190
Preferred Stock	$ 20,143,000		$ 34,798,884		$ 54,941,884
Common Stock-Affiliated			$ 183,278,500		$ 183,278,500
Common Stock-Unaffiliated & Mutual Fund	$ 11,583,007		$ 358,895,467	$ 6,290,328	$ 376,768,802
Options			$ 208,031,081		$ 208,031,081
Separate Account Asset	$ 372,031,354	$ 743,283,665			$ 1,115,315,019
Total assets at fair value/NAV	$ 403,757,361	$ 744,214,855	$ 785,003,932	$ 6,290,328	$ 1,939,266,476

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	$ 372,031,354	$ 743,283,665			$ 1,115,315,019
Total liabilities at fair value	$ 372,031,354	$ 743,283,665	$ -	$ -	$ 1,115,315,019

NOTES TO FINANCIAL STATEMENTS

(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	$ 356,975,181			$ 8,415,730	$ (38,526,008)	$ 215,309,064				$ 542,173,967
Preferred Stock	$ 29,886,000			$ (21,452)	$ 4,859,145	$ 75,191				$ 34,798,884
Options	$ 161,592,096	$ -	$ -	$ (712,788)	$ 45,631,916	$ 33,477,609			$ (31,957,752)	$ 208,031,081
Total Assets	$ 548,453,277	$ -	$ -	$ 7,681,490	$ 11,965,053	$ 248,861,864	$ -	$ -	$ (31,957,752)	$ 785,003,932

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

(4) During the current reporting period, the fair value of the Company's investments in Level 3 totaled $785,003,932. 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	$ 9,084,102,086	$ 10,433,885,839	$ 37,935,780	$ 6,889,265,158	$ 2,156,901,148		
Preferred Stock	$ 54,941,884	$ 54,941,884	$ 20,143,000		$ 34,798,884		
Common Stock-Affiliated	$ 183,278,500	$ 183,278,500		$ -	$ 183,278,500		
Unaffiliated and Mutual Funds	$ 376,768,802	$ 376,768,802	$ 11,583,007		$ 358,895,467	$ 6,290,328	
Private Leases / BA Asse	$ 4,662,012	$ 4,662,012			$ 4,662,012		
Options	$ 208,031,081	$ 208,031,081			$ 208,031,081		
Mortgage Loans	$ 4,723,718,138	$ 5,145,838,171			$ 4,723,718,138		
Joint Ventrue Interests - F	$ 7,435,933	$ 7,435,933			$ 7,435,933		
BA Loans	$ 59,962,857	$ 59,211,223			$ 59,962,857		
Policy Loans	$ 338,252,043	$ 338,252,043			$ 338,252,043		
Short Term Investments	$ 2,368,398,229	$ 2,368,398,229		$ 2,368,398,229			
Separtate Account asset	$ 1,115,315,019	$ 1,605,841,007	$ 372,031,354	$ 743,283,665			
Investment Contracts	$ 153,506,130				$ 153,506,130		
Separate Account Liability	$ 1,115,315,019	$ 1,605,841,007	$ 372,031,354	$ 743,283,665			

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.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable - There were no financial instruments for which it is not practicable for the Company to estimate fair value.

E. Investments measured using Net Asset Value

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

NOTE 21 Other Items

No significant change.

NOTE 22 Events Subsequent

No significant change.

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable - 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 $22,171,654. As of June 30, 2023, $6,093,936 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $16,408,474 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $330,757 of unfavorable prior-year development from December 31, 2022 to June 30, 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 June 30, 2023.

NOTE 26 Intercompany Pooling Arrangements

No significant change.

NOTE 27 Structured Settlements

No significant change.

NOTE 28 Health Care Receivables

No significant change.

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant change.

NOTE 35 Separate Accounts

No significant change.

NOTE 36 Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring 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 [ ] No [X]

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 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 interruption 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: ......$...... 0

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: ......$......42,635,591

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	$ 183,440,000
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 592,462,008	$ 693,557,208
14.26	All Other	$ 3,401,206,456	$ 54,671,269
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,012,443,451	$ 931,668,477
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
Bank of New York Mellon	111 Sander Creek Parkway, 2nd Floor, East Syracuse, NY 13057
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
Brookfield Asset Management Reinsurance Advisor LLC	A

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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 4,962,610,960
1.14 Total Mortgages in Good Standing	$ 4,962,610,960
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 95,790,199
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	$ 43,718,506
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 43,718,506
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$ 43,718,506
1.44 Total Mortgages in Process of Foreclosure	$ 43,718,506
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,145,838,171
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	$ 20,950,000
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 20,950,000

2. Operating Percentages:

2.1 A&H loss percent	98.500 %
2.2 A&H cost containment percent	2.100 %
2.3 A&H expense percent excluding cost containment expenses	70.400 %

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

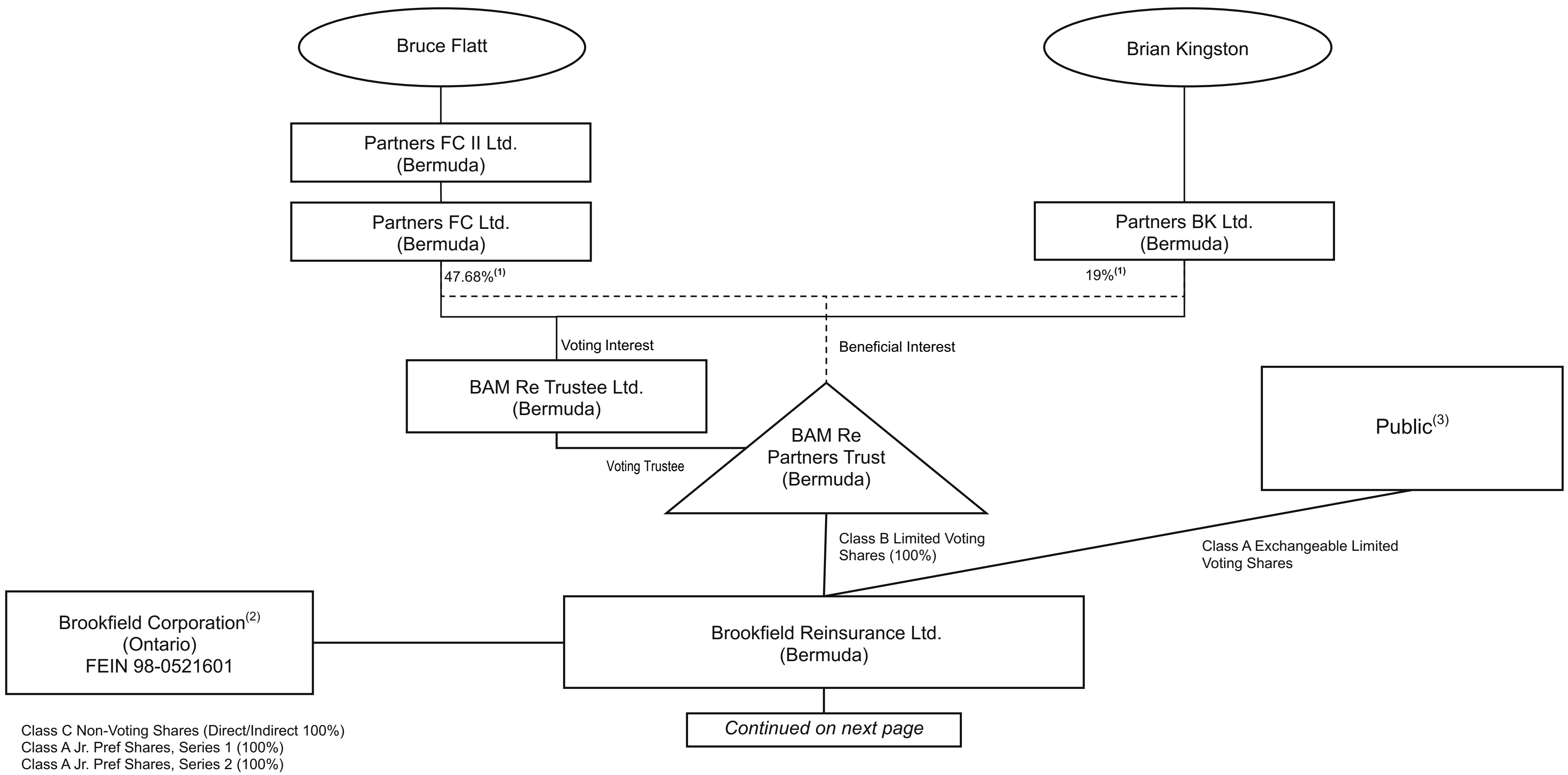
Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		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	4,873,360	54,652,765	312,711		59,838,836	
2. Alaska AK	L	357,057	658,452	943		1,016,452	250,000
3. Arizona AZ	L	9,221,826	41,781,365	74,749		51,077,940	68,478
4. Arkansas AR	L	5,541,737	16,539,261	49,511		22,130,509	69
5. California CA	L	59,896,237	239,128,407	372,627		299,397,271	2,160,801
6. Colorado CO	L	9,332,853	17,274,621	77,859		26,685,333	
7. Connecticut CT	L	2,569,794	91,049,710	7,811		93,627,315	
8. Delaware DE	L	(357,967)	11,441,761	117		11,083,911	
9. District of Columbia DC	L	870,103	1,890,030			2,760,133	603,330
10. Florida FL	L	30,088,138	281,927,103	126,589		312,141,830	900,595
11. Georgia GA	L	12,930,370	120,164,555	260,596		133,355,521	296,713
12. Hawaii HI	L	4,766,647	10,596,230	3,650		15,366,527	289,110
13. Idaho ID	L	1,297,287	7,744,189	128,507		9,169,983	
14. Illinois IL	L	9,624,941	182,292,923	285,064		192,202,928	291,221
15. Indiana IN	L	3,080,180	57,696,211	69,517		60,845,908	
16. Iowa IA	L	3,177,593	29,833,050	119,785		33,130,428	446,258
17. Kansas KS	L	2,477,173	15,072,559	214,621		17,764,353	132,886
18. Kentucky KY	L	2,813,813	18,607,836	288,597		21,710,246	346,439
19. Louisiana LA	L	10,731,435	73,376,849	529,299		84,637,583	114,926
20. Maine ME	L	908,549	13,973,799			14,882,348	
21. Maryland MD	L	7,101,319	36,167,041	39,789		43,308,149	396,485
22. Massachusetts MA	L	3,703,571	71,834,825	119,260		75,657,656	70,258
23. Michigan MI	L	6,494,294	139,009,882	645,909		146,150,085	838,250
24. Minnesota MN	L	19,028,101	29,978,493	85,828		49,092,422	304,387
25. Mississippi MS	L	4,734,866	28,294,190	384,815		33,413,871	143,053
26. Missouri MO	L	7,273,770	42,852,252	1,102,808		51,228,830	80,000
27. Montana MT	L	486,447	3,722,683	29,586		4,238,716	
28. Nebraska NE	L	1,122,735	13,847,104	7,346		14,977,185	
29. Nevada NV	L	7,563,522	21,656,565	25,975		29,246,062	38,080
30. New Hampshire NH	L	1,612,597	35,962,633	785		37,576,015	250,000
31. New Jersey NJ	L	10,020,830	185,887,323	9,914		195,918,067	70,314
32. New Mexico NM	L	9,656,845	10,903,786	149,496		20,710,127	5,100
33. New York NY	N	1,825,101	3,395,314	554		5,220,969	
34. North Carolina NC	L	7,767,886	134,983,680	36,311		142,787,877	230,287
35. North Dakota ND	L	573,128	4,697,723	37,760		5,308,611	287,793
36. Ohio OH	L	7,219,900	130,744,209	77,241		138,041,350	626,099
37. Oklahoma OK	L	6,719,667	25,065,380	122,066		31,907,113	
38. Oregon OR	L	3,392,496	19,049,619	42,708		22,484,823	125,000
39. Pennsylvania PA	L	7,235,248	175,046,165	41,683		182,323,096	230,984
40. Rhode Island RI	L	732,730	11,171,688			11,904,418	
41. South Carolina SC	L	6,309,045	39,998,384	73,019		46,380,448	100,000
42. South Dakota SD	L	1,498,536	14,761,494	13,651		16,273,681	213,963
43. Tennessee TN	L	8,849,222	79,197,674	754,213		88,801,109	1,569,560
44. Texas TX	L	105,542,012	157,120,028	7,423,047		270,085,087	897,350
45. Utah UT	L	7,801,677	20,507,781	61,774		28,371,232	550,527
46. Vermont VT	L	1,240,076	9,218,122			10,458,198	
47. Virginia VA	L	5,252,876	88,794,986	16,382		94,064,244	400,579
48. Washington WA	L	4,911,317	42,277,582	67,416		47,256,315	
49. West Virginia WV	L	1,978,344	13,543,101	7,532		15,528,977	
50. Wisconsin WI	L	4,251,400	59,606,180	109,852		63,967,432	169,490
51. Wyoming WY	L	742,322	5,216,333	15,198		5,973,853	
52. American Samoa AS	L	37,042				37,042	
53. Guam GU	L	654,144	4,500	46,351		704,995	
54. Puerto Rico PR	L	12,402,839	154,797,651	5,157		167,205,647	
55. U.S. Virgin Islands VI	N	3,756	14,000			17,756	
56. Northern Mariana Islands MP	L	79,783		24,880		104,663	
57. Canada CAN	N	211,108	324,781	386		536,275	
58. Aggregate Other Aliens OT	XXX	110,365	371,483	143		481,991	
59. Subtotal	XXX	450,342,043	3,095,726,311	14,501,388		3,560,569,742	13,498,385
90. Reporting entity contributions for employee benefits plans	XXX	194,841		207,922		402,763	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	881,185				881,185	
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	2,535,154		2,749		2,537,903	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	453,953,223	3,095,726,311	14,712,059		3,564,391,593	13,498,385
96. Plus Reinsurance Assumed	XXX	1,358,516		39,119,454		40,477,970	
97 Totals (All Business)	XXX	455,311,739	3,095,726,311	53,831,513		3,604,869,563	13,498,385
98. Less Reinsurance Ceded	XXX	499,182	1,848,376,103	42,109,569		1,890,984,854	
99. Totals (All Business) less Reinsurance Ceded	XXX	454,812,557	1,247,350,208	11,721,944		1,713,884,709	13,498,385
DETAILS OF WRITE-INS							
58001. USA Overseas Military	XXX	80,073	100,300			180,373	
58002. GBR United Kingdom	XXX	10,922				10,922	
58003. DEU Germany	XXX	7,688	3,200			10,888	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,682	267,983	143		279,808	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	110,365	371,483	143		481,991	
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:

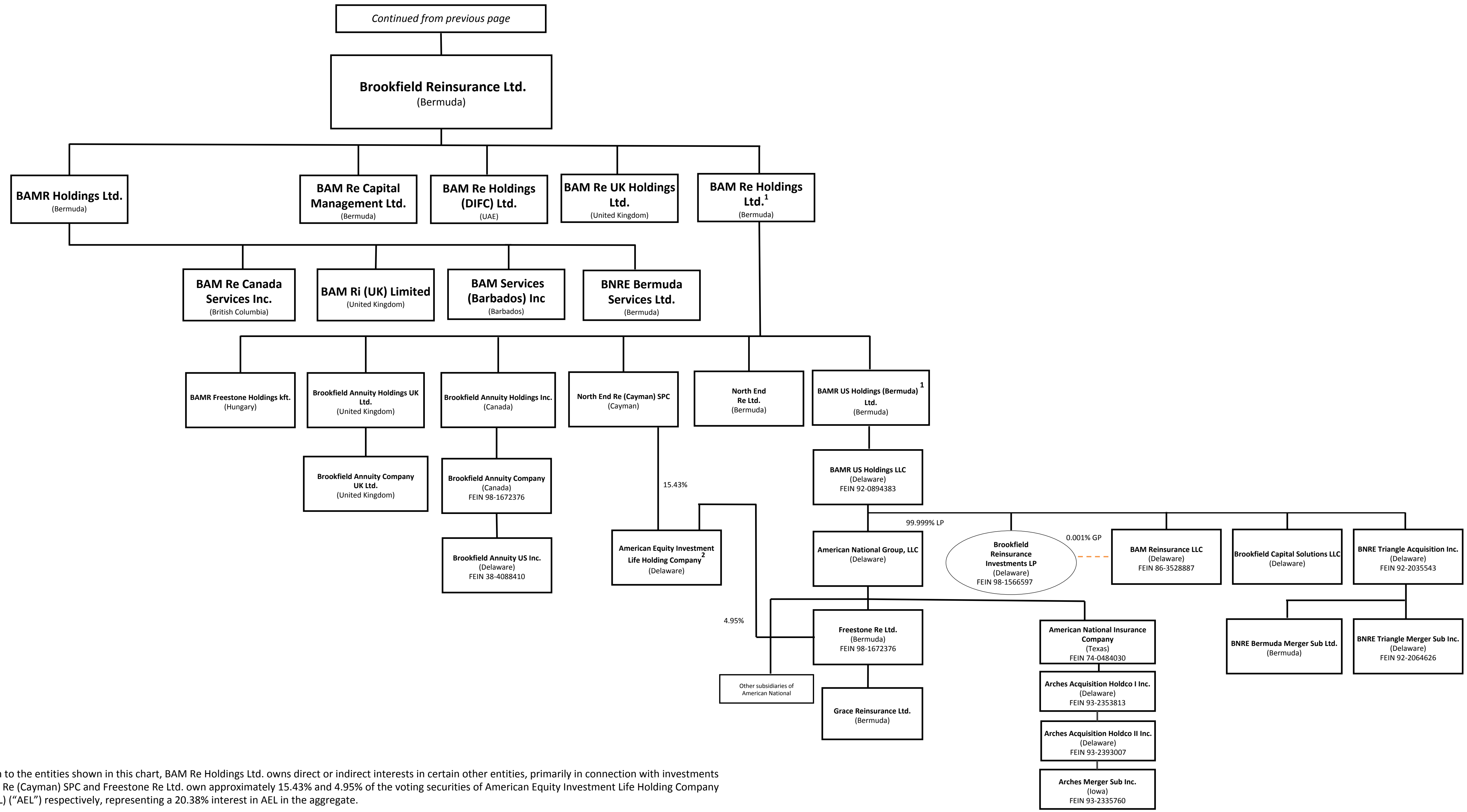
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 54
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. N - None of the 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 Partners 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 voting power of the Brookfield Reinsurance Ltd. Class A Shares

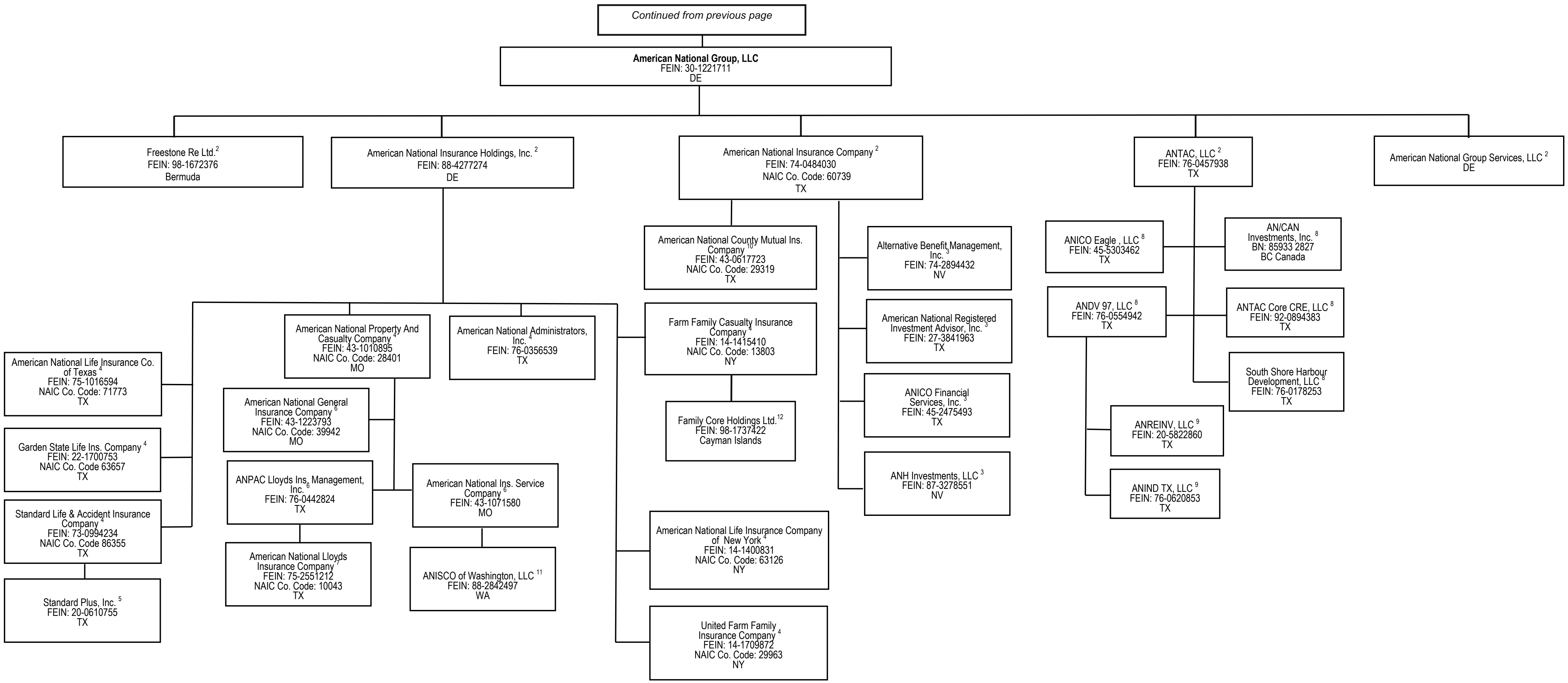
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (continued)



(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) North End Re (Cayman) SPC and Freestone Re Ltd. own approximately 15.43% and 4.95% of the voting securities of American Equity Investment Life Holding Company (NYSE: AEL) ("AEL") respectively, representing a 20.38% interest in AEL 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.
(12) 100% owned by Farm Family Casualty Insurance 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	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	
0408	Brookfield Reinsurance Ltd. Group	00000	20-0610755		0		BAM Re Trustee Ltd.	BMU	UIP	Partners BK Ltd.	Ownership	19.000	Brian Kingston	NO	

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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		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	IA	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		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
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Holdings, Inc.	CAN	OTH	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

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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	Ownership	100.000	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
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	

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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		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		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		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		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		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		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		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		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		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		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		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		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		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		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		77G Propco Limited	JEY	OTH	BNRE 77G Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		American National Group Services, LLC	DE	NIA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-0894383		0		ANTAC Core CRE, LLC	TX	OTH	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737422		0		Family Core Holdings Ltd.	CYM	OTH	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Grace Reinsurance Ltd	BMU	NIA	Freestone Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		One Liberty Plaza Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	43.840	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bay Adelaide Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.840	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BFPL Toronto Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.722	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BFPL Calgary Property Holdings Inc.	CAN	OTH	Brookfield Reinsurance Investments LP	Ownership	34.518	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		1100 AoA Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	36.015	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		225 Liberty Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	35.188	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		200 Liberty Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	34.845	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Lilia Property Holdings Ltd	CYM	OTH	ANTAC Core CRE LLC	Ownership	35.822	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	92-2374250		0		1100 Ave of Americas REIT LLC		OTH	1100 AoA Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-1651948		0		225 Liberty REIT LLC	DE	OTH	225 Liberty Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-1665964		0		200 Liberty REIT LLC	DE	OTH	200 Liberty Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-2353813		0		Arches Acquisition Holdco I Inc.	DE	NIA	American National Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-2393007		0		Arches Acquisition Holdco II Inc.	DE	NIA	Arches Acquisition Holdco I Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-2335760		0		Arches Merger Sub Inc.	IA	NIA	Arches Acquisition Holdco II Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1

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.	NO
	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.	YES

Explanation:

1.

2.

3.

5.

6.

8.

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 2
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 2
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 2
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 2
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 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 6 0 7 3 9 2 0 2 3 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Taxes other than FIT	971,143		971,143	40,927
2505. MGU Fee Income	519,970		519,970	455,239
2506. P&C Reinsurance	22,479		22,479	
2507. Overfunded Pension	160,436,158	160,436,158		
2508. Disallowed IMR	63,748,059	63,748,059		
2509. Prepaid Expenses	25,627,038	25,627,038		
2510. Debit Suspense	17,427,429	17,427,429		
2511. Miscellaneous Nonadmitted Assets	723,014	723,014		
2512. Advances and Employee Loans	18,047	18,047		
2597. Summary of remaining write-ins for Line 25 from overflow page	269,493,337	267,979,745	1,513,592	496,166

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous Investment Liabilities	4,484,335	4,406,700
2505. Retired Benefit Reserve	2,235,685	2,124,579
2597. Summary of remaining write-ins for Line 25 from overflow page	6,720,020	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. Miscellaneous Income	(249,201)	3,169,653	4,292,366
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(249,201)	3,169,653	4,292,366

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Interest on Funds Withheld	(394,587)	121,944	394,587
2797. Summary of remaining write-ins for Line 27 from overflow page	(394,587)	121,944	394,587

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 Deferred Tax on Nonadmit Items	(6,483,498)	3,482,034	6,154,407
5397. Summary of remaining write-ins for Line 53 from overflow page	(6,483,498)	3,482,034	6,154,407

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	6,168		143		6,311	
58005. ITA Italy	XXX	1,050				1,050	
58006. NLD Netherlands	XXX	890				890	
58007. BEL Belgium	XXX	872				872	
58008. ESP Spain	XXX	708				708	
58009. THA Thailand	XXX	624				624	
58010. LUX Luxembourg	XXX	600				600	
58011. TWN Taiwan	XXX	332				332	
58012. JPN Japan	XXX	189	160,700			160,889	
58013. AUS Australia	XXX	121				121	
58014. CHL Chile	XXX	47				47	
58015. PHL Philippines	XXX	46	48,996			49,042	
58016. ABW Aruba	XXX	35				35	
58017. CHE Switzerland	XXX		7,500			7,500	
58018. POL Poland	XXX		50,787			50,787	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,682	267,983	143		279,808	

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	21,087,142	
	2.2 Additional investment made after acquisition	8,652,979	14,568,957
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	1,479,807	1,006,163
5.	Deduct amounts received on disposals	8,453,980	5,371,205
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	1,211,130	
8.	Deduct current year's depreciation	9,647,320	18,860,323
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	359,574,686	347,667,188
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	359,574,686	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	153,613,590	418,878,122
3.	Capitalized deferred interest and other	1,959,255	
4.	Accrual of discount		10,603,647
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(6,051,432)	
7.	Deduct amounts received on disposals	189,629,322	1,202,374,509
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(5,158,296)	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	8,786,986	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,145,838,171	5,079,187,970
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,145,838,171	5,079,187,970
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,145,838,171	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	275,792,504	281,415,006
3.	Capitalized deferred interest and other	160,117	63,083
4.	Accrual of discount		3,111
5.	Unrealized valuation increase (decrease)	(2,228,126,368)	(68,845,832)
6.	Total gain (loss) on disposals	2,752,561	8,622,688
7.	Deduct amounts received on disposals	1,075,721,600	1,226,768,701
8.	Deduct amortization of premium and depreciation	2,273,958	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)	700,724,164	3,721,820,908
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	700,724,164	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	1,393,670,456	4,151,472,405
3.	Accrual of discount	370,978	8,939,208
4.	Unrealized valuation increase (decrease)	(10,820,014)	667,563
5.	Total gain (loss) on disposals	(4,597,939)	(26,371,557)
6.	Deduct consideration for bonds and stocks disposed of	1,296,290,471	3,295,249,350
7.	Deduct amortization of premium		38,027,074
8.	Total foreign exchange change in book/adjusted carrying value		(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)	11,066,694,588	10,984,361,578
12.	Deduct total nonadmitted amounts	17,819,563	18,774,987
13.	Statement value at end of current period (Line 11 minus Line 12)	11,048,875,025	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)	6,859,034,806	2,528,944	1,746,617		6,859,034,806	6,859,817,133		6,420,915,291
2. NAIC 2 (a)	4,431,436,637	4,070,858	1,567,504	1,321,929	4,431,436,637	4,435,261,920		4,570,635,656
3. NAIC 3 (a)	419,372,492				419,372,492	419,372,492		397,400,025
4. NAIC 4 (a)	63,613,394	62,486	10,442	1,737,867	63,613,394	65,403,305		28,726,239
5. NAIC 5 (a)	168,895,825	13,906,706	13,204,392	(2,904,719)	168,895,825	166,693,420		165,926,401
6. NAIC 6 (a)	4,438,780	121,818		(135,134)	4,438,780	4,425,464		3,537,040
7. Total Bonds	11,946,791,934	20,690,812	16,528,955	19,943	11,946,791,934	11,950,973,734		11,587,140,652
PREFERRED STOCK								
8. NAIC 1	29,962,000				29,962,000	29,962,000		29,962,000
9. NAIC 2	19,649,468				19,649,468	19,649,468		17,710,800
10. NAIC 3	5,057,677	75,191	851,400	(21,452)	5,057,677	4,260,016		5,057,677
11. NAIC 4	922,400				922,400	922,400		922,400
12. NAIC 5	(922,400)				(922,400)	(922,400)		
13. NAIC 6	1,070,400				1,070,400	1,070,400		
14. Total Preferred Stock	55,739,545	75,191	851,400	(21,452)	55,739,545	54,941,884		53,652,877
15. Total Bonds and Preferred Stock	12,002,531,479	20,766,003	17,380,355	(1,509)	12,002,531,479	12,005,915,618		11,640,793,529

(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 $ 2,902,247,820 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $ 3,658,536 ; NAIC 6 $ 191,756

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	2,368,398,229	XXX	2,368,398,229	36,213,339	3,420,656

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	2,298,701,871	1,462,352,228
3.	Accrual of discount	4,125,351	2,425,010
4.	Unrealized valuation increase (decrease)		(86)
5.	Total gain (loss) on disposals	124,702	
6.	Deduct consideration received on disposals	1,029,502,499	480,275,276
7.	Deduct amortization of premium	1,822	
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)	2,368,398,229	1,094,950,626
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,368,398,229	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	62,538,861
3.	Unrealized Valuation increase/(decrease)	83,677,197
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(15,088,332)
6.	Considerations received/(paid) on terminations	41,408,436
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)	208,031,081
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	208,031,081

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	208,031,081	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		208,031,081
4.	Part D, Section 1, Column 6	208,031,081	
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	208,031,081	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		208,031,081
10.	Part D, Section 1, Column 9	208,031,081	
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	162,594,308	14,724,193,572
3.	Accrual of discount	5,301	746,449
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	3,148,058	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)	474,542,745	315,091,194
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	474,542,745	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				1,895,866
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				9,700
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				125,837
COMMERCIAL	LEAGUE CITY	TX	12/01/1987	Various				(292)
OFFICE BUILDING	DENVER	CO	03/01/1988	Various				25,447
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				172,230
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				472,000
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				15,709
OFFICE BUILDING	COSTA MESA	CA	06/01/1993	Various				26,855
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				751,908
OFFICE BUILDING	DUBLIN	OH	06/26/2009	Various				44,655
SHOPPING CENTER	SAN FRANCISCO	CA	12/31/2010	Various				210
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				63,573
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				(3,607)
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				19,375
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				92,000
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				201,967
0199999. Acquired by Purchase								3,913,433
OFFICE BUILDING	FARMINGTON HILLS	TX	05/11/2020	Transfer	21,087,142			
0299999. Acquired by Internal Transfer					21,087,142			
0399999 - Totals					21,087,142			3,913,433

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 Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
OFFICE BUILDING	FLORENCE	SC	04/30/2023				3,122,764	20,126			(20,126)		3,102,638	2,946,722		(155,916)	(155,916)		
OFFICE BUILDING	EAGAN	IL	04/30/2023				3,773,072	33,531			(33,531)		3,739,541	5,507,258		1,767,717	1,767,717		
OFFICE BUILDING	DALLAS	TX	06/30/2023				108,646	81,678			(81,678)		26,968			(26,968)	(26,968)		
OFFICE BUILDING	DUBLIN	OH	06/30/2023				39,850	10,792			(10,792)		29,058			(29,058)	(29,058)		
OFFICE BUILDING	DUBLIN	OH	06/30/2023				81,307	5,339			(5,339)		75,968			(75,968)	(75,968)		
OFFICE BUILDING	FARMINGTON HILLS	MN	06/30/2023				4,834,559	108,429	1,211,130		(1,319,559)		3,515,000						
0199999. Property Disposed							11,960,198	259,895	1,211,130		(1,471,025)		10,489,173	8,453,980		1,479,807	1,479,807		
0399999 - Totals							11,960,198	259,895	1,211,130		(1,471,025)		10,489,173	8,453,980		1,479,807	1,479,807		

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
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
1845001B	NEW YORK	NY	S	09/08/2022	5.500		765,000	57,088,888
0399999. Mortgages in good standing - Residential mortgages-all other							765,000	57,088,888
323001	MAUI	HI	S	06/03/2016	5.000		2,202,103	116,350,000
329501	CHINO	CA	S	09/29/2022	4.750		925,257	42,290,000
329801	JEFFERSONVILLE	IN	S	01/26/2023	4.500		830,853	42,250,000
329901	HOUSTON	TX	S	09/29/2022	4.500		3,251,743	55,100,000
330101	MORENO VALLEY	CA	S	09/29/2022	4.500		6,137	38,500,000
330201	CORSICANA	TX		09/29/2022	4.500		1,298,460	27,000,000
330301	GALVESTON	TX	S	04/24/2023	4.500		4,438,566	68,340,000
330401	SAN ANTONIO	TX		01/26/2023	4.750		2,974,871	65,000,000
330501	SAN ANTONIO	TX		01/26/2023	4.500		271,504	26,000,000
330701	NEW BRAUNFELS	TX		06/01/2022	4.750		5,725,333	56,300,000
330801	GARDEN CITY	ID		09/29/2022	4.500		4,176,797	50,200,000
330901	GARDEN CITY	ID		01/26/2023	4.500		2,124,164	31,210,000
331001	APEX	NC		11/19/2021	4.500		11,493,704	89,550,000
331101	WINCHESTER	CA		04/24/2023	4.500		493,723	33,970,000
331201	RALEIGH	NC		03/11/2022	4.500		4,950,759	50,700,000
331301	BRADENTON	FL		04/07/2022	4.500		1,405,009	42,800,000
331401	BOISE	ID	S	04/24/2023	4.500		5,041,600	55,700,000
331501	VANDALIA	OH		06/01/2022	4.500		11,449,097	62,800,000
331601	VINEYARD	UT		04/29/2022	4.500		192,808	30,750,000
331701	CAPE CORAL	FL		01/26/2023	4.750		4,816,529	72,100,000
331901	SALT LAKE CITY	UT		08/23/2022	4.500		2,109,855	75,700,000
332001	LOUDON	TN		09/22/2022	4.750		2,720,238	42,900,000
332101	SAN ANTONIO	TX	S	09/06/2022	5.250		282,941	105,000,000
1838901	SAN JOSE	CA	S	06/01/2022	3.630		89,856	19,400,000
1840602	CHANDLER	AZ	S	06/17/2022	5.250		7,166,039	19,000,000
1844801	IRVINE	CA		11/29/2022	6.500		945,916	70,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other							81,383,861	1,389,510,000
0899999. Total Mortgages in good standing							82,148,861	1,446,598,888
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							82,148,861	1,446,598,888

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
1822701	COLUMBUS	OH		06/01/2022	05/12/2023	26,082,288							25,882,766	25,882,766			
1822702	COLUMBUS	OH		06/01/2022	05/12/2023	3,577,276							3,549,911	3,549,911			
1824701	PALM BEACH GARDENS	FL		06/01/2022	05/19/2023	7,148,008		6,797			6,797		7,165,000	7,165,000			
1831901	MOUNT LAUREL	NJ		06/01/2022	06/26/2023	17,422,880							17,219,646	17,219,646			
0199999. Mortgages closed by repayment						54,230,452		6,797			6,797		53,817,323	53,817,323			
1770501	GREENVILLE	SC		06/01/2022		697,164		91			91		25,081	25,081			
1774501	BROADVIEW HEIGHTS	OH		06/01/2022		4,622,730		4,462			4,462		41,827	41,827			

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
1778501	SANTA CLARITA	CA		06/01/2022		3,469,063		265			265		31,437	31,437			
1778701	DAYTON	OH		06/01/2022		2,721,218		354			354		27,499	27,499			
1779301	HURST	TX		06/01/2022		1,837,721		700			700		17,361	17,361			
1781001	ROCHESTER	MI		06/01/2022		2,103,886		2,156			2,156		86,476	86,476			
1790101	HUNTERSVILLE	NC		10/26/2009		13,389,478		4,948			4,948		87,792	87,792			
1792801	LAS VEGAS	NV		06/01/2022		3,186,414		1,162			1,162		31,199	31,199			
1796601	GRETNA	LA		06/01/2022		26,728,954		21,420			21,420		186,052	186,052			
1799401	COTTONWOOD HEIGHTS	UT		06/01/2022		2,406,498		315			315		16,096	16,096			
1801301	SEATAC	WA		08/18/2009		29,232,129		48,963			48,963		199,353	199,353			
1804801	TAMPA	FL		06/01/2022		10,536,494		13,862			13,862		53,348	53,348			
1805901	LA CANADA FLINTRIDGE	CA		06/01/2022		2,085,398		210			210		63,872	63,872			
1807601	SHILOH	IL		06/30/2022		2,554,751							49,662	49,662			
1807801	FENTON	MO		04/24/2023		8,598,563		1,162			1,162		58,832	58,832			
1808301	ROCHESTER HILLS	MI		02/26/2013		17,261,285							126,700	126,700			
1808401	PASADENA	TX	S	06/01/2022		6,201,750							16,507	16,507			
1808402	PASADENA	TX	S	06/01/2022		335,545							901	901			
1808801	SACRAMENTO	CA		06/01/2022		6,320,957		856			856		42,690	42,690			
1810501	LIMA	OH		07/25/2013		4,547,465		432			432		82,759	82,759			
1810701	FORT LAUDERDALE	FL		06/01/2022		3,452,399		247			247		65,595	65,595			
1813401	FRESNO	CA		06/01/2022		4,923,371		1,572			1,572		25,073	25,073			
1813501	ALPHARETTA	GA		06/01/2022		2,806,580		234			234		28,360	28,360			
1813601	NOVI	MI		06/01/2022		4,361,116		384			384		54,405	54,405			
1814001	DELAWARE	OH		06/01/2022		3,555,334		587			587		124,500	124,500			
1814801	SALT LAKE CITY	UT		06/01/2022		5,367,084		418			418		53,009	53,009			
1815001	LOUISVILLE	KY		06/01/2022		4,037,373		628			628		130,468	130,468			
1815301	RICHMOND	TX		06/01/2022		1,792,230		1,910			1,910		57,348	57,348			
1816301	CINCINNATI	OH		09/29/2014		9,370,774							37,147	37,147			
1816401	CHARLOTTE	NC		06/01/2022		9,191,866		736			736		88,170	88,170			
1817101	LOGAN CITY	UT		12/09/2014		18,671,825		5,896			5,896		117,835	117,835			
1817201	ENGLEWOOD	CO		12/11/2014		11,375,209		1,732			1,732		94,095	94,095			
1817801	JONESVILLE	SC		01/15/2015		26,777,340		5,222			5,222		133,434	133,434			
1818501	RALEIGH	NC		03/16/2015		11,929,024		1,856			1,856		118,517	118,517			
1818601	LINTHICUM HEIGHTS	MD		06/01/2022		7,778,135		605			605		71,911	71,911			
1818901	FORT WORTH	TX		06/01/2022		6,469,756		512			512		62,319	62,319			
1819001	COLUMBUS	OH	S	11/08/2013		11,447,530		16,774			16,774		110,194	110,194			
1819002	COLUMBUS	OH	S	11/08/2013		321,182							26,710	26,710			
1819101	COLUMBUS	OH		06/01/2022		13,829,218		15,373			15,373		127,547	127,547			
1819102	COLUMBUS	OH		06/01/2022		412,323							28,760	28,760			
1819301	LIVERMORE	CA		05/21/2015		7,501,425		538			538		62,017	62,017			
1819401	THE WOODLANDS	TX		06/01/2022		2,161,644		191			191		22,019	22,019			
1819501	CONCORD	NC		05/26/2015		6,327,805		491			491		61,979	61,979			
1819901	AUSTIN	TX		06/01/2022		5,915,459		845			845		45,775	45,775			
1820001	CHARLESTON	IL		06/01/2022		3,300,022		292			292		51,273	51,273			
1820201	DALLAS	TX		06/24/2015		17,585,249		2,530			2,530		150,496	150,496			
1820301	DERBY	KS		06/24/2015		2,769,144		1,077			1,077		27,533	27,533			
1820501	DRAPER	UT		06/25/2015		18,574,612		2,776			2,776		171,335	171,335			
1820701	PARAMOUNT	CA		07/29/2015		11,728,181		1,000			1,000		177,791	177,791			
1821001	NEW ORLEANS	LA	S	06/01/2022		47,276,506		15,556			15,556		191,349	191,349			
1821101	WARRENVILLE	IL		09/01/2015		21,518,139							1,103,452	1,103,452			
1821301	HOUSTON	TX		06/01/2022		52,279,011		7,684			7,684		424,473	424,473			
1821401	TALLAHASSEE	FL		06/01/2022		2,928,256		203			203		79,473	79,473			

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
1821801	BROOKPARK	OH		06/01/2022		8,340,557		1,775			1,775		62,787	62,787			
1821901	HOUSTON	TX		04/24/2023		5,886,449		479			479		44,491	44,491			
1822001	COLLEGE PARK	GA		04/24/2023		12,327,418		1,003			1,003		93,174	93,174			
1822101	COPPELL	TX		06/01/2022		11,029,358		2,297			2,297		78,562	78,562			
1822501	GLENDALE	CA		10/19/2015		20,872,520		1,377			1,377		173,642	173,642			
1823201	DALLAS	TX		12/07/2015		9,871,814		598			598		89,485	89,485			
1823401	KOLOA	HI	S	04/24/2023		34,483,496		5,641			5,641		236,294	236,294			
1823801	PLAINFIELDS	IN		03/08/2016		22,124,548		1,547			1,547		171,842	171,842			
1823901	LOS ANGELES	CA		03/15/2016		17,583,951		1,174			1,174		120,622	120,622			
1824001	LOS ANGELES	CA		03/15/2016		30,540,545		2,039			2,039		209,501	209,501			
1824201	DETROIT	MI		06/01/2022		6,368,739		946			946		54,076	54,076			
1824301	DEERFIELD	FL		06/01/2022		2,074,823		316			316		18,573	18,573			
1824401	DALLAS	TX		04/14/2016		21,239,046		1,487			1,487		109,779	109,779			
1824501	LOS ANGELES	CA		06/01/2022		31,114,888		4,164			4,164		197,346	197,346			
1824601	LOS ANGELES	CA		06/01/2022		16,971,757		2,271			2,271		107,643	107,643			
1824801	MINNEAPOLIS	MN		06/01/2022		4,374,416		332			332		38,858	38,858			
1825001	POOLER	GA		05/13/2016		22,760,617		1,925			1,925		166,698	166,698			
1825401	CINCINNATI	OH		08/03/2016		35,546,767		2,454			2,454		263,937	263,937			
1825701	CARLSBAD	CA		08/25/2016		9,340,982		674			674		77,713	77,713			
1825801	OGDEN	UT		08/29/2016		8,886,729		611			611		65,984	65,984			
1825901	MILWAUKEE	WI		09/15/2016		11,620,860		852			852		99,884	99,884			
1826701	FORT WORTH	TX		11/17/2016		11,175,609		815			815		94,813	94,813			
1826801	LAGUNA BEACH	CA		12/06/2016		9,535,720		645			645		44,597	44,597			
1827001	BROOKFIELD	WI		04/24/2023		9,081,541		2,309			2,309		57,445	57,445			
1827301	NAPERVILLE	IL		12/16/2016		21,225,793		3,100			3,100		181,484	181,484			
1827601	LEHI	UT		03/15/2017		19,656,275		2,688			2,688		135,885	135,885			
1827801	IRVINE	CA		03/30/2017		44,186,165		17,377			17,377		267,442	267,442			
1828201	ROCKVILLE	MD		04/24/2023		26,870,729		3,559			3,559		161,596	161,596			
1828401	COLUMBIA	SC		05/23/2017		9,544,901		687			687		75,835	75,835			
1828501	GILBERT	AZ		05/24/2017		12,962,784		2,598			2,598		98,072	98,072			
1828701	PHOENIX	AZ		06/09/2017		8,194,080		5,207			5,207		60,864	60,864			
1828901	BIRMINGHAM	MI		06/15/2017		18,324,131		875			875		141,596	141,596			
1829001	LINONIA	MI		06/01/2022		3,899,313		572			572		20,642	20,642			
1829201	SCOTTSDALE	AZ		06/01/2022		52,078,885		3,811			3,811		416,707	416,707			
1829801	WOODLAND HILLS	CA		07/13/2017		14,724,974							66,729	66,729			
1830101	KNOXVILLE	TN		06/01/2022		5,989,431		435			435		46,668	46,668			
1830201	NAPERVILLE	IL	S	06/01/2022		19,473,348							137,662	137,662			
1830301	LEHI	UT		09/26/2017		23,126,994		3,125			3,125		156,499	156,499			
1830501	PHOENIX	AZ	S	06/01/2022		18,201,876		4,844			4,844		119,889	119,889			
1830601	PHOENIX	AZ	S	06/01/2022		18,804,281		5,004			5,004		123,857	123,857			
1831001	RINCON	GA		11/14/2017		5,726,365		406			406		43,762	43,762			
1831101	FARMINGTON HILLS	MI		11/16/2017		5,775,893		875			875		67,708	67,708			
1831401	HUTCHINS	TX		11/21/2017		20,995,897		4,500			4,500		165,442	165,442			
1831501	HOUSTON	TX		12/04/2017		41,018,199							577,922	577,922			
1831601	NASHVILLE	TN		06/01/2022		8,231,982							57,163	57,163			
1831602	NASHVILLE	TN		06/01/2022		2,809,168							19,173	19,173			
1831701	DUBLIN	OH		04/24/2023		29,331,058		15,000			15,000		162,718	162,718			
1832001	NORTH SALT LAKE	UT		06/01/2022		6,371,853		458			458		48,384	48,384			
1832401	LOS ALTOS	CA	S	06/01/2022		17,596,897							150,318	150,318			
1832801	NEW YORK	NY		06/01/2022		20,027,783		972			972		133,585	133,585			
1832901	SOUTH JORDAN	UT		06/01/2022		36,418,954		5,211			5,211		271,710	271,710			

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
1833101	AMERICAN CANYON	CA		07/26/2016		24,734,625							174,225	174,225			
1833201	PLANO	TX		04/05/2018		41,554,984		20,076			20,076		72,762	72,762			
1833301	SAN DIEGO	CA		04/05/2018		6,673,499		888			888		42,627	42,627			
1833401	MILWAUKEE	WI		06/01/2022		11,100,086		2,091			2,091		21,863	21,863			
1833601	SCOTTSDALE	AZ		05/30/2018		57,967,601		14,937			14,937		326,582	326,582			
1834001	NEW CANEY	TX		04/08/2016		54,104,539		20,583			20,583		352,754	352,754			
1834002	NEW CANEY	TX		12/16/2021		963,200		124			124		6,275	6,275			
1834401	SAVANAH	GA		06/01/2022		15,447,678		1,976			1,976		81,828	81,828			
1834402	SAVANAH	GA		06/01/2022		996,333		917			917		2,893	2,893			
1834901	DRAPER	UT		06/01/2022		25,700,008		1,696			1,696		153,450	153,450			
1835001	MIAMI BEACH	FL		10/30/2018		40,152,205		5,188			5,188		228,142	228,142			
1835201	CARY	NC		09/02/2015		17,395,275							103,912	103,912			
1835401	LEHI	UT		05/29/2019		25,282,119		4,094			4,094		148,458	148,458			
1835501	HOUSTON	TX		06/01/2022		28,083,016							161,982	161,982			
1835601	DUBLIN	OH		06/01/2022		31,119,757		12,480			12,480		179,644	179,644			
1835701	COLUMBUS	OH		06/01/2022		14,881,791		980			980		72,833	72,833			
1836001	TEMPE	AZ		10/29/2019		16,532,452		2,125			2,125		98,284	98,284			
1836201	HAZELWOOD	MO		06/01/2022		41,299,773		33,055			33,055		280,121	280,121			
1836301	AMERICAN FORK	UT		06/01/2022		10,501,418		1,365			1,365		67,342	67,342			
1836401	AURORA	CO		06/01/2022		46,477,955		4,194			4,194		309,408	309,408			
1836601	GREENSBORO	NC		12/17/2019		21,983,888		4,025			4,025		138,256	138,256			
1836901	CHICAGO	IL	S	06/01/2022		25,317,139		10,007			10,007		168,625	168,625			
1837001	CENTRALIA	WA		04/24/2023		31,941,376		2,021			2,021		141,260	141,260			
1837101	BUFORD	GA		06/01/2022		8,599,070		583			583		61,028	61,028			
1837201	BELLEVUE	NE		04/24/2023		10,957,448		1,415			1,415		69,160	69,160			
1837301	HOUSTON	TX		06/01/2022		35,023,747							205,724	205,724			
1837601	LOS ANGELES	CA		06/01/2022		13,125,962		1,797			1,797		93,870	93,870			
1837801	PINOLE	CA		06/01/2022		6,142,061		410			410		42,162	42,162			
1837901	PLANO	TX		06/01/2022		14,812,941		11,531			11,531		86,217	86,217			
1838101	LAKE FOREST	IL		06/01/2022		24,478,917		5,413			5,413		119,067	119,067			
1838201	GREENVILLE	TX		06/01/2022		2,129,412		615			615		14,965	14,965			
1838301	LEMONT	IL		06/01/2022		6,735,491		1,225			1,225		40,685	40,685			
1838401	RUSKIN	FL		04/24/2023		4,164,573		263			263		24,851	24,851			
1838501	BELLEVILLE	NJ		04/24/2023		7,116,946		674			674		48,171	48,171			
1838601	GLENVIEW	IL		06/01/2022		41,369,066		10,616			10,616		262,435	262,435			
1838701	FORT WORTH	TX		04/24/2023		58,476,600		5,031			5,031		356,018	356,018			
1839101	CULVER CITY	CA		04/24/2023		8,675,599		1,148			1,148		59,802	59,802			
1839401	EL SEGUNDO	CA		04/24/2023		3,988,254		742			742		19,657	19,657			
1839501	COLORADO SPRINGS	CO		04/24/2023		17,269,911		759			759		154,478	154,478			
1839701	HOUSTON	TX		06/01/2022		1,360,483		88			88		8,701	8,701			
1840101	COLUMBUS	OH		04/24/2023		30,961,458		11,575			11,575		196,936	196,936			
1840701	WINTER SPRINGS	FL		06/01/2022		16,906,377		23,406			23,406		1,127,035	1,127,035			
1840801	WEST VALLEY CITY	UT		04/24/2023		9,653,675		628			628		84,274	84,274			
1841001	HENDERSONVILLE	TN		04/24/2023		5,778,110		378			378		35,751	35,751			
1841201	BREA	CA		04/24/2023		46,784,685		5,926			5,926		297,216	297,216			
1841401	SHELBY TOWNSHIP	MI		04/24/2023		10,331,459		999			999		66,537	66,537			
1841501	MIAMI	FL		03/10/2022		24,190,336		6,163			6,163		137,501	137,501			
1842401	MARCO ISLAND	FL		01/26/2023		11,824,184		1,000			1,000		72,150	72,150			
1843701	ORLAND PARK	IL		03/24/2023		9,171,115		1,156			1,156		34,636	34,636			
1843901	BOCA RATON	FL		04/24/2023		6,927,758		875			875		38,983	38,983			
1844501	LINCOLNWOOD	IL		11/07/2022		2,992,500		188			188		13,249	13,249			

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
1844901	LACEY	WA		12/13/2022		27,357,500		3,437			3,437		91,532	91,532			
322601	LOS ANGELES	CA		06/01/2022		13,778,411							92,764	92,764			
323601	SOUTH JORDAN	UT		06/01/2022		32,380,628							200,139	200,139			
326501	COLUMBUS	OH	S	09/29/2022		19,113,734							102,615	102,615			
326502	COLUMBUS	OH	S	09/29/2022		2,557,675							10,260	10,260			
326701	DRAPER	UT		06/14/2018		13,173,884							73,295	73,295			
327201	SOUTH JORDAN	UT		09/29/2022		43,992,710							243,302	243,302			
327501	RICHMOND	TX		01/26/2023		9,276,407							315,131	315,131			
327701	SAN ANTONIO	TX	S	02/27/2019		16,843,670							82,153	82,153			
328101	OREM	UT		09/29/2022		64,336,028							317,689	317,689			
328401	SPARTANBURG	SC	S	09/29/2022		11,268,002		11,391			11,391		54,457	54,457			
328402	SPARTANBURG	SC	S	07/05/2022		4,097,267							19,649	19,649			
328901	PHOENIX	AZ		06/01/2022		39,226,632		40,772			40,772		143,514	143,514			
329101	PROVO	UT		09/29/2022		11,398,727		5,093			5,093		63,249	63,249			
329501	CHINO	CA	S	09/29/2022		3,476,959		22,082			22,082		104,795	104,795			
1822701	COLUMBUS	OH		06/01/2022		26,082,288							50,161	50,161			
1822702	COLUMBUS	OH		06/01/2022		3,577,276							6,880	6,880			
1826101	BEDFORD	TX		09/29/2016		27,486,986			8,786,986		(8,786,986)						
1831901	MOUNT LAUREL	NJ		06/01/2022		17,422,880							105,635	105,635			
1845001B	NEW YORK	NY	S	09/08/2022		51,380,000				1,959,255	1,959,255						
0299999. Mortgages with partial repayments						2,859,680,261		628,461	8,786,986	1,959,255	(6,199,270)		21,138,877	21,138,877			
1809901	HOUSTON	TX	S	06/01/2022		27,001,432							20,950,000	20,950,000		(6,051,432)	(6,051,432)
0499999. Mortgages transferred						27,001,432							20,950,000	20,950,000		(6,051,432)	(6,051,432)
0599999 - Totals						2,940,912,145		635,258	8,786,986	1,959,255	(6,192,473)		95,906,200	95,906,200		(6,051,432)	(6,051,432)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO		07/01/2020			6,000,000			
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY		06/30/2020			30,800,000			
	LOC to United Farm Family	Galveston	TX	UFF		06/30/2020			2,300,000			
	LOC to Alternative Benefit Management	Galveston	TX	ABM		09/01/2020			325,000			
PPFPF3-KR-4	Boccherini F2 2022-1, LLC - Debt			Transfer from Schedule D		10/03/2022			16,976,954			
PPFUEO-U3-0	Bach F1 2022-1, LLC - Debt			Transfer from Schedule D		10/03/2022			16,337,747			
PPFX3T-HN-6	Brahmns PP 2022-1, LLC - Debt			Transfer from Schedule D		10/03/2022			130,650,000			
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									203,389,701			XXX
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC	1.E	12/06/2019			272,956		381,050	0.610
	Equity Fund 7100 - Benefit Street Partners SOF II	New York	NY	Benefit Street Partners, LLC	1.C	04/01/2020			221,769		2,310,661	1.970
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	PineBridge Investments, LLC	1.E	11/19/2020			131,621		2,261,490	3.000
	Equity Fund 7112 - Monroe Private Credit Feeder Fund IV Structured	Chicago	IL	Monroe Capital	2.A	12/11/2020			1,226,000		3,250,000	21.330
	Equity Fund 7119 - Crescent Direct Lending Levered Fund III Note Feeder, LP	Los Angeles	CA	Crescent Capital Group	2.A	08/18/2021			1,288,254		5,993,451	1.530
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									3,140,600		14,196,652	XXX
PPFUMC-I2-3	BlueRock- Revolving Credit Facility			Transfer from Schedule D		02/03/2023			4,783,408			
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									4,783,408			XXX
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Arrowhead Partners GP, LLC		06/28/2017			48,792			1.650
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Morgan Stanley AIP		06/21/2018			1,533,787			9.960
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									1,582,579			XXX
	TX GALILEO, LLC		DE	ANICO					7,650,588			90.000
	TX HOOKE, LLC		DE	ANICO					8,015,105			90.000
	TX KEPLER, LLC		DE	ANICO					8,183,973			90.000
	TX LEIBNIZ, LLC		DE	ANICO					7,504,593			90.000
	TX NEWTON, LLC		DE	ANICO					13,530,657			90.000
	TX WREN, LLC		DE	ANICO					6,720,437			90.000
2099999. Joint Venture Interests - Common Stock - Affiliated									51,605,353			XXX
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Neuberger Berman		12/26/2019			95,000			1.410
2199999. Joint Venture Interests - Real Estate - Unaffiliated									95,000			XXX
	Argerich Holdco 2022-01, LLC	New York	NY	ANICO		09/08/2022			85,000			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									85,000			XXX
6099999. Total - Unaffiliated									4,818,179		14,196,652	XXX
6199999. Total - Affiliated									259,863,462			XXX
6299999 - Totals									264,681,641		14,196,652	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	TCCL 1 McMillan Eagle Partners, L.P.	Houston	TX	Payment correction	02/26/2018	06/30/2023	(15,308)							(15,308)	(15,308)				
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated							(15,308)							(15,308)	(15,308)				
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2017	06/30/2023	5,501,168							11,540,984	11,540,984				
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY	06/30/2020	06/30/2023								11,000,000	11,000,000				
	LOC to United Farm Family	Galveston	TX	UFF	06/30/2020	06/30/2023								1,000,000	1,000,000				
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							5,501,168							23,540,984	23,540,984				
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	Return of Capital	12/06/2019	06/06/2023	45,951							45,951	45,951				
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	Return of Capital	11/19/2020	06/09/2023	2,940							2,940	2,940				
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							48,891							48,891	48,891				
	Equity Fund 7047 - Comvest Capital III, LP	West Palm Beach	FL	Transfer to related entity	04/10/2015	06/30/2023	1,346,501							1,346,501	1,346,501		(89,248)	(89,248)	
	Equity Fund 7049 - Morgan Stanley AIP DCO Fund I, LP	West Conshohocken	PA	Transfer to related entity	07/19/2015	06/30/2023	6,657,460							6,657,460	6,657,460		(729,229)	(729,229)	
	Equity Fund 7053 - Monroe Capital Private Credit Fund II LP	Chicago	IL	Transfer to related entity	04/15/2016	06/30/2023	3,412,729							3,412,729	3,412,729				
	Equity Fund 7059 - Arrowhead Capital Fund III, LP	Paramus	NJ	Transfer to related entity	06/28/2017	06/30/2023	2,632,627							2,632,627	2,632,627		20,584	20,584	
	Equity Fund 7063 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Transfer to related entity	06/21/2018	06/30/2023	21,685,399							21,685,399	21,685,399		894,182	894,182	
	Equity Fund 7106 - Audax Senior Loan Fund I, LP	Boston	MA	Transfer to related entity	09/30/2020	06/30/2023	83,942,004							83,942,004	83,942,004		1,443,910	1,443,910	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							119,676,720							119,676,720	119,676,720		1,540,199	1,540,199	
	Equity Fund 7095 - NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Transfer to related entity	12/26/2019	06/30/2023	6,893,095							6,893,095	6,893,095		809,922	809,922	
	Equity Fund 7126 - BVRE Fund I, LP	Idaho Falls	ID	Transfer to related entity	05/25/2022	06/30/2023	4,587,710							4,587,710	4,587,710		479,029	479,029	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							11,480,805							11,480,805	11,480,805		1,288,951	1,288,951	
	Equity Fund 7091 - Parkside Capital Land Fund III, Ltd.	Houston	TX	Return of Capital	11/20/2019	04/27/2023	349,213							349,213	349,213				
2299999. Joint Venture Interests - Real Estate - Affiliated							349,213							349,213	349,213				
6099999. Total - Unaffiliated							131,206,416							131,206,416	131,206,416		2,829,150	2,829,150	
6199999. Total - Affiliated							5,835,073							23,874,889	23,874,889				
6299999 - Totals							137,041,489							155,081,305	155,081,305		2,829,150	2,829,150	

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-GH-8	UNITED STATES TREAS		04/06/2023	OPPENHEIMER & CO., INC.		23,218,799	23,071,000	153,913	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						23,218,799	23,071,000	153,913	XXX
00130H-CG-8	AES CORP		05/09/2023	PRIVATE		8,079	10,000	79	2.C FE
00206R-KJ-0	AT&T INC		05/09/2023	PRIVATE		6,919	10,000	54	2.B FE
002824-BF-6	ABBOTT LABORATORIES		05/09/2023	PRIVATE		9,960	10,000	168	1.D FE
00287Y-BV-0	ABBVIE INC		05/09/2023	PRIVATE		9,483	10,000	139	2.A FE
00440E-AV-9	CHUBB INA HLDGS INC		05/09/2023	PRIVATE		9,778	10,000	7	1.F FE
00507V-AQ-2	ACTIVISION BLIZZARD		05/09/2023	PRIVATE		6,346	10,000	39	2.A FE
00724P-AD-1	ADOBE INC		05/09/2023	PRIVATE		8,832	10,000	64	1.E FE
00817Y-AZ-1	AETNA INC NEW		05/09/2023	PRIVATE		7,696	10,000	93	2.B FE
008252-AP-3	AFFILIATED MANAGERS		05/10/2023	PRIVATE		8,741	10,000	135	1.G FE
008513-AA-1	AGREE LTD PARTNERSHI		05/10/2023	PRIVATE		8,518	10,000	33	2.B FE
00914A-AM-4	AIR LEASE CORP		05/09/2023	PRIVATE		8,872	10,000	45	2.B FE
009158-BC-9	AIR PRODUCTS AND CHE		05/09/2023	PRIVATE		8,665	10,000	100	1.F FE
012653-AE-1	ALBEMARLE CORP		05/10/2023	PRIVATE		9,611	10,000	226	2.B FE
015271-AW-9	ALEXANDRIA REAL ESTA		05/09/2023	PRIVATE		7,650	10,000	96	2.A FE
017175-AE-0	ALLEGHANY CORP DEL		05/10/2023	PRIVATE		9,487	10,000	178	1.E FE
01748N-AE-4	ALLEGION US HLDG CO		05/11/2023	PRIVATE		9,643	10,000	43	2.B FE
020002-BK-6	ALLSTATE CORP		05/09/2023	PRIVATE		10,074	10,000	60	1.G FE
02079K-AC-1	ALPHABET INC		05/09/2023	PRIVATE		9,448	10,000	48	1.C FE
02209S-BD-4	ALTRIA GROUP INC		05/09/2023	PRIVATE		9,911	10,000	116	2.B FE
023135-BX-3	AMAZON COM INC		05/09/2023	PRIVATE		9,116	10,000	50	1.D FE
02344A-AA-6	AMCOR FLEXIBLES NORT		05/09/2023	PRIVATE		8,278	10,000	124	2.B FE
023608-AJ-1	AMEREN CORP		05/09/2023	PRIVATE		9,034	10,000	113	2.A FE
025816-CS-6	AMERICAN EXPRESS CO		05/09/2023	PRIVATE		9,241	10,000	47	1.F FE
025932-AL-8	AMERICAN FINANCIAL G		05/10/2023	PRIVATE		8,330	10,000	184	2.A FE
026874-DS-3	AMERICAN INTL GROUP		05/09/2023	PRIVATE		9,912	10,000	63	2.A FE
029163-AD-4	AMERICAN RE CORP		05/10/2023	PRIVATE		11,054	10,000	304	1.F FE
03027X-BZ-2	AMERICAN TOWER CORP		05/09/2023	PRIVATE		10,252	10,000	107	2.C FE
03040W-BA-2	AMERICAN WTR CAP COR		05/09/2023	PRIVATE		9,813	10,000	198	2.A FE
03073E-AP-0	AMERISOURCEBERGEN CO		05/09/2023	PRIVATE		9,603	10,000	140	2.A FE
03076C-AM-8	AMERIPRISE FINL INC		05/09/2023	PRIVATE		10,043	10,000	89	1.G FE
032095-AJ-0	AMPHENOL CORP		05/09/2023	PRIVATE		8,881	10,000	67	1.G FE
032654-AN-5	ANALOG DEVICES INC		05/09/2023	PRIVATE		9,762	10,000	152	1.G FE
03522A-AJ-9	ANHEUSER-BUSCH COS L		05/09/2023	PRIVATE		9,660	10,000	136	1.G FE
03740L-AG-7	AON CORP / AON GLOBA		05/09/2023	PRIVATE		10,180	10,000	108	2.A FE
03765H-AD-3	APOLLO MGMT HLDGS LP		05/10/2023	PRIVATE		9,712	10,000	118	1.G FE
037833-CJ-7	APPLE INC		05/09/2023	PRIVATE		9,799	10,000	86	1.B FE
038222-AL-9	APPLIED MATLS INC		05/09/2023	PRIVATE		9,677	10,000	37	1.F FE
03836W-AB-9	AQUA AMERICA INC		05/10/2023	PRIVATE		9,499	10,000	11	2.B FE
039483-BL-5	ARCHER DANIELS MIDLA		05/09/2023	PRIVATE		9,503	10,000	63	1.F FE
040555-DE-1	ARIZONA PUB SVC CO		05/10/2023	PRIVATE		10,904	10,000	325	1.G FE
04352E-AA-3	ASCENSION		05/09/2023	PRIVATE		8,920	10,000	124	1.B FE
04621W-AD-2	ASSURED GUARANTY US HLDG		05/10/2023	PRIVATE		8,591	10,000	129	2.A FE
04621X-AM-0	ASSURANT INC		05/10/2023	PRIVATE		8,802	10,000	82	2.B FE
04636N-AA-1	ASTRAZENECA FINANCE		05/09/2023	PRIVATE		9,135	10,000	54	1.G FE
049560-AM-7	ATMOS ENERGY CORP		05/09/2023	PRIVATE		8,559	10,000	30	1.E FE
052769-AH-9	AUTODESK INC		05/09/2023	PRIVATE		8,288	10,000	97	2.A FE

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053015-AG-8	AUTOMATIC DATA PROCE		05/09/2023	PRIVATE		8,962	10,000	83	1.D FE
053332-AZ-5	AUTOZONE INC		05/09/2023	PRIVATE		9,456	10,000	29	2.B FE
05348E-BG-3	AVALONBAY CMNTYS INC		05/10/2023	PRIVATE		8,553	10,000	45	1.G FE
05351W-AB-9	AVANGRID INC		05/09/2023	PRIVATE		9,420	10,000	169	2.B FE
053611-AJ-8	AVERY DENNISON CORP		05/11/2023	PRIVATE		10,155	10,000	215	2.B FE
05463H-AB-7	AXIS SPECIALTY FINAN		05/10/2023	PRIVATE		9,487	10,000	127	2.A FE
05523U-AP-5	BAE SYS HLDGS INC		05/10/2023	PRIVATE		9,774	10,000	157	2.A FE
05565E-BL-8	BMW US CAP LLC		05/10/2023	PRIVATE		9,810	10,000	38	1.F FE
06051G-JS-9	BANK AMERICA CORP		05/09/2023	PRIVATE		8,949	10,000	53	1.G FE
06406R-BA-4	BANK NEW YORK MELLON		05/09/2023	PRIVATE		9,087	10,000	60	1.F FE
06654D-AB-3	BANNER HEALTH		05/10/2023	PRIVATE		7,891	9,000	77	1.D FE
06849R-AG-7	BARRICK NORTH AMERIC		05/09/2023	PRIVATE		10,267	10,000	255	2.A FE
071813-CL-1	BAXTER INTL INC		05/09/2023	PRIVATE		8,991	10,000	53	2.B FE
07274N-BA-0	BAYER US FIN II LLC		05/10/2023	PRIVATE		10,175	10,000	156	2.B FE
072863-AJ-2	BAYLOR SCOTT & WHITE		05/10/2023	PRIVATE		6,711	10,000	140	1.D FE
075887-BW-8	BECTON DICKINSON & C		05/09/2023	PRIVATE		9,686	10,000	159	2.B FE
084423-AT-9	BERKLEY W R CORP		05/10/2023	PRIVATE		9,151	10,000	133	2.A FE
084659-AV-3	BERKSHIRE HATHAWAY E		05/09/2023	PRIVATE		9,498	10,000	119	1.G FE
084664-DA-6	BERKSHIRE HATHAWAY F		05/09/2023	PRIVATE		8,964	10,000	45	1.C FE
08658E-AA-5	BESTFOODS		05/10/2023	PRIVATE		11,080	10,000	50	1.F FE
092113-AV-1	BLACK HILLS CORP		05/10/2023	PRIVATE		10,447	10,000	107	2.A FE
09247X-AQ-4	BLACKROCK INC		05/10/2023	PRIVATE		8,855	10,000	8	1.D FE
096630-AH-1	BOARDWALK PIPELINES		05/10/2023	PRIVATE		8,781	10,000	82	2.C FE
097023-CY-9	BOEING CO		05/09/2023	PRIVATE		9,985	10,000	14	2.C FE
09857L-AR-9	BOOKING HOLDINGS INC		05/09/2023	PRIVATE		9,980	10,000	36	1.G FE
099724-AL-0	BORGWARNER INC		05/09/2023	PRIVATE		9,260	10,000	96	2.A FE
100743-AK-9	BOSTON GAS CO		05/10/2023	PRIVATE		9,366	10,000	88	2.A FE
101137-BA-4	BOSTON SCIENTIFIC CO		05/09/2023	PRIVATE		8,785	10,000	118	2.A FE
10922N-AC-7	BRIGHTHOUSE FINL INC		05/09/2023	PRIVATE		9,279	10,000	143	2.B FE
11120V-AH-6	BRIXMOR OPERATING PR		05/09/2023	PRIVATE		9,199	10,000	202	2.C FE
11133T-AD-5	BROADRIDGE FINL SOLU		05/09/2023	PRIVATE		8,748	10,000	129	2.B FE
11134L-AH-2	BROADCOM CORP/BROADC		05/09/2023	PRIVATE		9,670	10,000	125	2.C FE
115637-AU-4	BROWN FORMAN CORP		05/10/2023	PRIVATE		10,175	10,000	65	1.G FE
117043-AT-6	BRUNSWICK CORP		05/10/2023	PRIVATE		7,695	10,000	56	2.B FE
120568-BC-3	BUNGE LTD FIN CORP		05/09/2023	PRIVATE		8,457	10,000	135	2.B FE
12189L-BJ-9	BURLINGTON NORTHN SA		05/09/2023	PRIVATE		9,107	10,000	143	1.G FE
12503M-AC-2	CBOE GLOBAL MKTS INC		05/10/2023	PRIVATE		8,171	10,000	66	1.G FE
12505B-AD-2	CBRE SVCS INC		05/10/2023	PRIVATE		10,032	10,000	96	2.A FE
12513G-BJ-7	CDW LLC / CDW FIN CO		05/09/2023	PRIVATE		8,323	10,000	159	2.C FE
12527G-AF-0	CF INDS INC		05/09/2023	PRIVATE		9,598	10,000	80	2.B FE
12541W-AA-8	C H ROBINSON WORLDWI		05/10/2023	PRIVATE		9,768	10,000	32	2.A FE
12572Q-AK-1	CME GROUP INC		05/09/2023	PRIVATE		8,653	10,000	41	1.D FE
125896-BR-0	CMS ENERGY CORP		05/10/2023	PRIVATE		9,444	10,000	71	2.B FE
126408-HH-9	CSX CORP		05/09/2023	PRIVATE		9,563	10,000	144	2.A FE
126650-CZ-1	CVS HEALTH CORP		05/09/2023	PRIVATE		9,029	10,000	65	2.B FE
127055-AM-3	CABOT CORP		05/10/2023	PRIVATE		9,789	10,000	183	2.B FE
127097-AG-8	COTERRA ENERGY INC		05/10/2023	PRIVATE		9,621	10,000	192	2.B FE
133131-AZ-5	CAMDEN PPTY TR		05/10/2023	PRIVATE		8,731	10,000	138	1.G FE

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133434-AA-8	CAMERON LNG LLC		05/10/2023	PRIVATE		8,855	10,000	94	1.G FE
134429-BG-3	CAMPBELL SOUP CO		05/09/2023	PRIVATE		9,833	10,000	65	2.B FE
14149Y-BJ-6	CARDINAL HEALTH INC		05/09/2023	PRIVATE		9,565	10,000	138	2.B FE
141781-BS-2	CARGILL INC		05/10/2023	PRIVATE		8,245	10,000	1	1.F FE
142339-AJ-9	CARLISLE COS INC		05/11/2023	PRIVATE		8,626	10,000	57	2.B FE
14314D-AA-1	CARLYLE FIN LLC		05/10/2023	PRIVATE		9,095	10,000	52	1.G FE
14448C-AQ-7	CARRIER GLOBAL CORPO		05/09/2023	PRIVATE		8,710	10,000	65	2.C FE
14913R-2G-1	CATERPILLAR FINL SVC		05/09/2023	PRIVATE		8,802	10,000	17	1.F FE
15089Q-AM-6	CELANESE US HLDGS LL		05/09/2023	PRIVATE		10,107	10,000	199	2.C FE
15135B-AT-8	CENTENE CORP DEL		05/09/2023	PRIVATE		9,388	10,000	188	2.C FE
15189W-AH-3	CENTERPOINT ENERGY R		05/10/2023	PRIVATE		10,463	10,000	190	2.A FE
161175-BU-7	CHARTER COMMUNICATIO		05/09/2023	PRIVATE		8,035	10,000	31	2.C FE
16411Q-AG-6	CHENIERE ENERGY PART		05/09/2023	PRIVATE		9,394	10,000	50	2.C FE
16411R-AK-5	CHENIERE ENERGY INC		05/09/2023	PRIVATE		9,555	10,000	33	2.C FE
16412X-AG-0	CHENIERE CORPUS CHRI		05/09/2023	PRIVATE		10,023	10,000	186	2.C FE
166754-AP-6	CHEVRON PHILLIPS CHE		05/10/2023	PRIVATE		9,820	10,000	152	1.G FE
17108J-AA-1	CHRISTUS HEALTH		05/10/2023	PRIVATE		9,907	10,000	158	1.E FE
17136M-AC-6	CHURCH & DWIGHT CO I		05/10/2023	PRIVATE		10,713	10,000	296	2.A FE
17252M-AN-0	CINTAS CORP NO 2		05/10/2023	PRIVATE		9,865	10,000	42	1.G FE
17275R-BL-5	CISCO SYS INC		05/09/2023	PRIVATE		9,524	10,000	35	1.D FE
17288X-AB-0	CITADEL LIMITED PART		05/10/2023	PRIVATE		9,754	10,000	156	2.B FE
189054-AZ-2	CLOROX CO DEL		05/10/2023	PRIVATE		9,959	10,000	14	2.A FE
191216-CT-5	COCA COLA CO		05/09/2023	PRIVATE		9,542	10,000	44	1.E FE
194162-AS-2	COLGATE PALMOLIVE CO		05/10/2023	PRIVATE		10,361	10,000	91	1.D FE
19565C-AA-8	COLONIAL ENTERPRISES		05/10/2023	PRIVATE		9,076	10,000	160	1.G FE
198280-AH-2	COLUMBIA PIPELINE GR		05/10/2023	PRIVATE		10,115	10,000	259	1.G FE
20030N-CT-6	COMCAST CORP NEW		05/09/2023	PRIVATE		9,865	10,000	30	1.G FE
20268J-AB-9	COMMONSPIRIT HEALTH		05/09/2023	PRIVATE		9,112	10,000	37	1.G FE
205887-CF-7	CONAGRA BRANDS INC		05/09/2023	PRIVATE		8,613	10,000	4	2.C FE
21036P-BH-0	CONSTELLATION BRANDS		05/09/2023	PRIVATE		8,225	10,000	63	2.C FE
210385-AB-6	CONSTELLATION ENERGY		05/09/2023	PRIVATE		10,346	10,000	120	2.B FE
212015-AS-0	CONTINENTAL RES INC		05/09/2023	PRIVATE		9,475	10,000	141	2.C FE
21871X-AC-3	COREBRIDGE FINL INC		05/09/2023	PRIVATE		9,466	10,000	37	2.B FE
219350-BQ-7	CORNING INC		05/09/2023	PRIVATE		8,973	10,000	266	2.A FE
22160K-AP-0	COSTCO WHOLESALE COR		05/09/2023	PRIVATE		8,441	10,000	9	1.D FE
224044-CN-5	COX COMMUNICATIONS I		05/10/2023	PRIVATE		8,281	10,000	106	2.B FE
22822V-BA-8	CROWN CASTLE INC		05/09/2023	PRIVATE		10,084	10,000	167	2.B FE
22966R-AH-9	CUBESMART L P		05/10/2023	PRIVATE		8,732	10,000	92	2.B FE
231021-AT-3	CUMMINS INC		05/09/2023	PRIVATE		8,225	10,000	29	1.F FE
23331A-BP-3	D R HORTON INC		05/10/2023	PRIVATE		8,793	10,000	11	2.A FE
23338V-AM-8	DTE ELEC CO		05/10/2023	PRIVATE		8,723	10,000	52	1.E FE
233835-AQ-0	DAIMLERCHRYSLER		05/09/2023	PRIVATE		12,657	10,000	267	1.F FE
237194-AL-9	DARDEN RESTAURANTS I		05/10/2023	PRIVATE		9,762	10,000	12	2.B FE
24422E-WR-6	JOHN DEERE CAPITAL C		05/09/2023	PRIVATE		10,229	10,000	161	1.F FE
24703T-AD-8	DELL INTL LLC/EMC CO		05/09/2023	PRIVATE		10,254	10,000	244	2.B FE
25179M-AL-7	DEVON ENERGY CORP NE		05/09/2023	PRIVATE		9,376	10,000	180	2.B FE
25278X-AV-1	DIAMONDBACK ENERGY I		05/09/2023	PRIVATE		10,485	10,000	97	2.B FE
25389J-AR-7	DIGITAL RLTY TR LP		05/09/2023	PRIVATE		9,288	10,000	88	2.B FE

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254687-FX-9	DISNEY WALT CO		05/09/2023	PRIVATE		8,787	10,000	87	1.G FE
25470D-AR-0	DISCOVERY COMMUNICAT		05/09/2023	PRIVATE		9,301	10,000	56	2.C FE
256677-AG-0	DOLLAR GEN CORP		05/09/2023	PRIVATE		9,177	10,000	37	2.B FE
256746-AH-1	DOLLAR TREE INC		05/09/2023	PRIVATE		9,764	10,000	205	2.B FE
25746U-DG-1	DOMINION ENERGY INC		05/09/2023	PRIVATE		9,035	10,000	38	2.B FE
260003-AM-0	DOVER CORP		05/10/2023	PRIVATE		9,733	10,000	155	2.A FE
260543-DH-3	DOW CHEMICAL CO		05/09/2023	PRIVATE		11,155	10,000	374	2.A FE
263534-CP-2	EIDP INC		05/10/2023	PRIVATE		8,620	10,000	75	1.G FE
26441C-AS-4	DUKE ENERGY CORP NEW		05/09/2023	PRIVATE		9,387	10,000	52	2.B FE
26884A-BB-8	ERP OPER LTD PARTNER		05/09/2023	PRIVATE		8,824	10,000	163	1.G FE
26884L-AF-6	EQT CORP		05/09/2023	PRIVATE		9,438	10,000	43	2.C FE
277432-AP-5	EASTMAN CHEM CO		05/09/2023	PRIVATE		8,461	10,000	34	2.B FE
278062-AH-7	EATON CORP OHIO		05/09/2023	PRIVATE		9,510	10,000	65	1.G FE
278642-AX-1	EBAY INC.		05/09/2023	PRIVATE		9,121	10,000		2.A FE
278865-AV-2	ECOLAB INC		05/09/2023	PRIVATE		9,542	10,000	8	1.G FE
283677-AW-2	EL PASO ELEC CO		05/10/2023	PRIVATE		10,390	10,000	295	2.B FE
285512-AE-9	ELECTRONIC ARTS INC		05/10/2023	PRIVATE		8,232	10,000	45	2.A FE
291011-BQ-6	EMERSON ELEC CO		05/09/2023	PRIVATE		8,856	10,000	78	1.F FE
29103D-AJ-5	EMERA US FINANCE LP		05/09/2023	PRIVATE		9,650	10,000	144	2.C FE
29273V-AQ-3	ENERGY TRANSFER L P		05/09/2023	PRIVATE		10,102	10,000	235	2.C FE
29364G-AJ-2	ENTERGY CORP NEW		05/09/2023	PRIVATE		9,461	10,000	57	2.B FE
29379V-BX-0	ENTERPRISE PRODS OPE		05/09/2023	PRIVATE		8,841	10,000	79	2.A FE
294429-AV-7	EQUIFAX INC		05/09/2023	PRIVATE		10,114	10,000	339	2.B FE
29444U-BS-4	EQUINIX INC		05/09/2023	PRIVATE		8,202	10,000	122	2.B FE
29717P-AU-1	ESSEX PORTFOLIO L P		05/10/2023	PRIVATE		8,772	10,000	98	2.A FE
29736R-AP-5	ESTEE LAUDER CO INC		05/10/2023	PRIVATE		8,898	10,000	106	1.E FE
299808-AJ-4	EVEREST REINS HLDGS		05/09/2023	PRIVATE		6,521	10,000	23	1.G FE
30040W-AT-5	EVERSOURCE ENERGY		05/09/2023	PRIVATE		10,270	10,000	98	2.A FE
30161N-AX-9	EXELON CORP		05/09/2023	PRIVATE		9,491	10,000	29	2.B FE
30212P-AR-6	EXPEDIA GROUP INC		05/09/2023	PRIVATE		8,670	10,000	78	2.C FE
30225V-AJ-6	EXTRA SPACE STORAGE		05/10/2023	PRIVATE		10,305	10,000	70	2.B FE
30303M-8H-8	META PLATFORMS INC		05/09/2023	PRIVATE		9,296	10,000	92	1.E FE
30321L-2A-9	F&G GLOBAL FUNDING		05/10/2023	PRIVATE		9,088	10,000	64	1.G FE
313747-AY-3	FEDERAL REALTY INVT		05/10/2023	PRIVATE		9,310	10,000	106	2.A FE
31620M-BT-2	FIDELITY NATL INFORM		05/09/2023	PRIVATE		8,034	10,000	44	2.B FE
31620R-AJ-4	FIDELITY NATIONAL FI		05/10/2023	PRIVATE		8,801	10,000	139	2.B FE
337738-AT-5	FISERV INC		05/09/2023	PRIVATE		9,548	10,000	116	2.B FE
340711-AY-6	FLORIDA GAS TRANSMIS		05/10/2023	PRIVATE		8,509	10,000	93	2.B FE
343498-AB-7	FLOWERS FOODS INC		05/10/2023	PRIVATE		9,599	10,000	40	2.B FE
34959E-AB-5	FORTINET INC		05/10/2023	PRIVATE		8,238	10,000	35	2.A FE
34959J-AG-3	FORTIVE CORP		05/11/2023	PRIVATE		9,607	10,000	131	2.B FE
34964C-AE-6	FORTUNE BRANDS INNOV		05/11/2023	PRIVATE		8,990	10,000	54	2.B FE
354613-AL-5	FRANKLIN RESOURCES I		05/10/2023	PRIVATE		7,971	10,000	5	1.F FE
35671D-BC-8	FREEPORT MCMORAN INC		05/09/2023	PRIVATE		9,175	10,000	85	2.C FE
36143L-2A-2	GA GLOBAL FUNDING TR		05/10/2023	PRIVATE		9,121	10,000	53	1.F FE
361841-AL-3	GLP CAP LP/GLP FING		05/09/2023	PRIVATE		9,698	10,000	171	2.C FE
369550-BC-1	GENERAL DYNAMICS COR		05/09/2023	PRIVATE		9,745	10,000	183	1.G FE
36962G-XZ-2	GENERAL ELECTRIC CO		05/09/2023	PRIVATE		11,405	10,000	105	2.A

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370334-CG-7	GENERAL MILLS INC		05/09/2023	PRIVATE		9,919	10,000	28	2.B FE
37045X-DK-9	GENERAL MTRS FINL CO		05/09/2023	PRIVATE		8,924	10,000	63	2.B FE
373298-BU-1	GEORGIA PAC CORP		05/10/2023	PRIVATE		12,665	10,000	436	1.G FE
377372-AN-7	GLAXOSMITHKLINE CAP		05/09/2023	PRIVATE		9,838	10,000	189	1.F FE
378272-AY-4	GLENCORE FDG LLC		05/10/2023	PRIVATE		8,306	10,000	49	2.A FE
37940X-AG-7	GLOBAL PMTS INC		05/09/2023	PRIVATE		8,986	10,000	69	2.C FE
38239J-AA-9	GOODMAN US FIN THREE		05/10/2023	PRIVATE		9,370	10,000	59	2.A FE
384802-AB-0	GRAINGER W W INC		05/10/2023	PRIVATE		9,498	10,000	188	1.E FE
386088-AH-1	DIAGEO INVT CORP		05/10/2023	PRIVATE		12,828	10,000	56	2.A
40139L-BA-0	GUARDIAN LIFE GLOBAL		05/10/2023	PRIVATE		8,691	10,000	60	1.B FE
402740-AD-6	GULFSTREAM NAT GAS S		05/10/2023	PRIVATE		9,829	10,000	73	2.B FE
404119-CA-5	HCA INC.		05/09/2023	PRIVATE		8,901	10,000	68	2.C FE
40434L-AN-5	HP INC		05/09/2023	PRIVATE		9,816	10,000	177	2.B FE
404530-AC-1	HACKENSACK MERIDIAN		05/10/2023	PRIVATE		7,240	10,000	53	1.D FE
406216-BL-4	HALLIBURTON CO		05/09/2023	PRIVATE		8,900	10,000	57	2.A FE
413086-AH-2	HARMAN INTL INDS INC		05/10/2023	PRIVATE		9,906	10,000	204	1.F FE
413875-AW-5	L3HARRIS TECHNOLOGIE		05/09/2023	PRIVATE		9,875	10,000	178	2.B FE
416515-BF-0	HARTFORD FINL SVCS G		05/09/2023	PRIVATE		7,400	10,000	82	2.A FE
418056-AZ-0	HASBRO INC		05/09/2023	PRIVATE		9,167	10,000	186	2.B FE
42218S-AH-1	HEALTH CARE SERVICE CORP		05/10/2023	PRIVATE		5,724	8,000	114	1.G FE
42225U-AH-7	HEALTHCARE TRUST OF		05/09/2023	PRIVATE		7,776	10,000	31	2.B FE
42250P-AE-3	HEALTHPEAK PROPERTIE		05/09/2023	PRIVATE		9,824	10,000	166	2.A FE
423452-AG-6	HELMERICH & PAYNE IN		05/10/2023	PRIVATE		8,283	10,000	35	2.A FE
427866-BE-7	HERSHEY CO		05/10/2023	PRIVATE		8,441	10,000	76	1.F FE
42809H-AG-2	HESS CORP		05/09/2023	PRIVATE		9,799	10,000	48	3.C FE
42824C-AY-5	HEWLETT PACKARD ENTE		05/09/2023	PRIVATE		10,003	10,000	46	2.B FE
431116-AE-2	HIGHMARK INC		05/10/2023	PRIVATE		8,067	10,000	1	2.B FE
437076-BN-1	HOME DEPOT INC		05/09/2023	PRIVATE		9,398	10,000	33	1.F FE
438516-BL-9	HONEYWELL INTL INC		05/09/2023	PRIVATE		9,497	10,000	7	1.F FE
440452-AF-7	HORMEL FOODS CORP		05/09/2023	PRIVATE		8,395	10,000	75	1.G FE
443510-AK-8	HUBBELL INC		05/10/2023	PRIVATE		8,361	10,000	36	2.A FE
444859-BQ-4	HUMANA INC		05/09/2023	PRIVATE		8,872	10,000	37	2.B FE
445658-CF-2	HUNT J B TRANS SVCS		05/10/2023	PRIVATE		9,844	10,000	76	2.A FE
44891A-BT-3	HYUNDAI CAP AMER		05/10/2023	PRIVATE		8,624	10,000	61	2.A FE
45138L-BH-5	IDAHO PWR		05/10/2023	PRIVATE		10,399	10,000	89	1.G FE
452308-AX-7	ILLINOIS TOOL WKS IN		05/09/2023	PRIVATE		9,538	10,000	130	1.E FE
45685E-AJ-5	VOYA FINANCIAL INC		05/10/2023	PRIVATE		9,798	10,000	185	2.B FE
45866F-AU-8	INTERCONTINENTAL EXC		05/09/2023	PRIVATE		9,901	10,000	62	1.G FE
459506-AL-5	INTERNATIONAL FLAVOR		05/09/2023	PRIVATE		8,443	10,000	63	2.C FE
460146-CF-8	INTERNATIONAL PAPER		05/10/2023	PRIVATE		11,537	10,000	359	2.B FE
461070-AP-9	INTERSTATE PWR & LT		05/10/2023	PRIVATE		9,856	10,000	52	2.A FE
46124H-AD-8	INTUIT		05/10/2023	PRIVATE		8,331	10,000	54	1.G FE
46188B-AB-8	INVITATION HOMES OPE		05/10/2023	PRIVATE		8,581	10,000	113	2.B FE
465685-AQ-8	ITC HLDGS CORP		05/10/2023	PRIVATE		8,836	10,000	146	2.B FE
46647P-DH-6	JPMORGAN CHASE & CO		05/09/2023	PRIVATE		9,826	10,000	145	1.E FE
46849L-SQ-5	JACKSON NATL LIFE GL		05/10/2023	PRIVATE		4,699	5,000	6	1.F FE
47233J-AG-3	JEFFERIES FINANCIAL GROUP INC		05/09/2023	PRIVATE		9,837	10,000	156	2.B FE
478111-AC-1	JOHNS HOPKINS HEALTH		05/10/2023	PRIVATE		8,382	10,000	189	1.D FE

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
478115-AH-1	JOHNS HOPKINS UNIV		05/10/2023	PRIVATE		10,247	10,000	171	1.C FE
478160-CP-7	JOHNSON & JOHNSON		05/09/2023	PRIVATE		8,888	10,000	18	1.A FE
48203R-AM-6	JUNIPER NETWORKS INC		05/10/2023	PRIVATE		9,301	10,000	91	2.B FE
482480-AL-4	KLA CORP		05/09/2023	PRIVATE		10,053	10,000	150	1.G FE
48305Q-AE-3	KAISER FNDTN HOSP/HL		05/09/2023	PRIVATE		7,459	10,000	9	1.D FE
487836-AT-5	KELLOGG CO		05/10/2023	PRIVATE		11,623	10,000	85	2.B FE
489170-AE-0	KENNAMETAL INC		05/10/2023	PRIVATE		9,859	10,000	189	2.B FE
49177J-AJ-1	KENVUE INC		05/09/2023	PRIVATE		10,247	10,000	67	1.F FE
49271V-AF-7	KEURIG DR PEPPER INC		05/09/2023	PRIVATE		10,023	10,000	212	2.B FE
49338L-AF-0	KEYSIGHT TECHNOLOGIE		05/10/2023	PRIVATE		8,986	10,000	10	2.B FE
494368-CB-7	KIMBERLY CLARK CORP		05/09/2023	PRIVATE		9,253	10,000	39	1.F FE
49446R-AY-5	KIMCO REALTY CORP		05/10/2023	PRIVATE		7,896	10,000	101	2.A FE
50077L-AD-8	KRAFT HEINZ FOODS CO		05/09/2023	PRIVATE		9,573	10,000	133	2.B FE
501044-DE-8	KROGER CO		05/09/2023	PRIVATE		9,436	10,000	19	2.A FE
50249A-AA-1	LYB INTERNATIONAL FI		05/09/2023	PRIVATE		7,502	10,000	30	2.B FE
50540R-AS-1	LABORATORY CORP AMER		05/09/2023	PRIVATE		8,887	10,000	131	2.B FE
512807-AU-2	LAM RESEARCH CORP		05/09/2023	PRIVATE		9,846	10,000	62	1.G FE
52107Q-AK-1	LAZARD LLC		05/10/2023	PRIVATE		9,457	10,000	74	2.A FE
521865-AY-1	LEAR CORP		05/10/2023	PRIVATE		9,589	10,000	60	2.B FE
524660-BA-4	LEGGETT & PLATT INC		05/10/2023	PRIVATE		7,473	10,000	172	2.B FE
524901-AR-6	LEGG MASON INC		05/10/2023	PRIVATE		10,140	10,000	183	1.F FE
52532X-AJ-4	LEIDOS INC		05/09/2023	PRIVATE		9,965	10,000	113	2.C FE
526057-CD-4	LENNAR CORP		05/09/2023	PRIVATE		9,894	10,000	214	2.B FE
531546-AB-5	LIBERTY UTILS FIN GP		05/10/2023	PRIVATE		8,003	10,000	32	2.B FE
532457-CF-3	ELI LILLY & CO		05/09/2023	PRIVATE		10,268	10,000	97	1.E FE
539830-BW-8	LOCKHEED MARTIN CORP		05/09/2023	PRIVATE		10,610	10,000	169	1.G FE
540424-AR-9	LOEWS CORP		05/10/2023	PRIVATE		8,424	10,000	203	1.G FE
548661-EL-7	LOWES COS INC		05/09/2023	PRIVATE		9,968	10,000	36	2.A FE
55336V-BV-1	MPLX LP		05/09/2023	PRIVATE		9,656	10,000	128	2.B FE
559080-AP-1	MAGELLAN MIDSTREAM P		05/09/2023	PRIVATE		7,425	10,000	77	2.A FE
565849-AP-1	MARATHON OIL CORP		05/09/2023	PRIVATE		9,701	10,000	142	2.C FE
56585A-AF-9	MARATHON PETE CORP		05/09/2023	PRIVATE		10,353	10,000	126	2.B FE
571676-AC-9	MARS INC DEL		05/10/2023	PRIVATE		9,147	10,000	41	1.E FE
571748-BG-6	MARSH & MCLENNAN COS		05/09/2023	PRIVATE		9,867	10,000	68	2.A FE
571903-BJ-1	MARRIOTT INTL INC NE		05/09/2023	PRIVATE		10,110	10,000	36	2.B FE
573284-AW-6	MARTIN MARIETTA MATL		05/09/2023	PRIVATE		8,252	10,000	77	2.B FE
573874-AF-1	MARVELL TECHNOLOGY I		05/09/2023	PRIVATE		8,782	10,000	18	2.C FE
574599-BQ-8	MASCO CORP		05/10/2023	PRIVATE		8,038	10,000	48	2.B FE
575767-AT-5	MASSACHUSETTS MUT LI		05/10/2023	PRIVATE		10,150	10,000	252	1.D FE
57636Q-AP-9	MASTERCARD INCORPORA		05/09/2023	PRIVATE		9,454	10,000	42	1.D FE
578454-AB-6	MAYO CLINIC		05/10/2023	PRIVATE		8,528	10,000	186	1.C FE
579780-AN-7	MCCORMICK & CO INC		05/09/2023	PRIVATE		9,537	10,000	81	2.B FE
58013M-FF-6	MCDONALDS CORP		05/09/2023	PRIVATE		9,792	10,000	42	2.A FE
581557-BS-3	MCKESSON CORP		05/10/2023	PRIVATE		10,025	10,000	127	2.A FE
582839-AH-9	MEAD JOHNSON NUTRITI		05/11/2023	PRIVATE		9,942	10,000		1.G FE
58933Y-AX-3	MERCK & CO. INC		05/09/2023	PRIVATE		9,588	10,000	60	1.E FE
589400-AB-6	MERCURY GENL CORP NE		05/10/2023	PRIVATE		9,724	10,000	70	2.B FE
59156R-BZ-0	METLIFE INC		05/09/2023	PRIVATE		9,867	10,000	61	1.G FE

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
594918-BY-9	MICROSOFT CORP		05/09/2023	PRIVATE		9,833	10,000	87	1.A FE
595112-BP-7	MICRON TECHNOLOGY IN		05/09/2023	PRIVATE		9,613	10,000	100	2.C FE
59523U-AS-6	MID-AMERICA APTS LP		05/10/2023	PRIVATE		8,069	10,000	41	1.G FE
59833C-AC-6	MIDWEST CONNECTOR CA		05/10/2023	PRIVATE		9,441	10,000	53	2.B FE
608190-AL-8	MOHAWK INDS INC		05/10/2023	PRIVATE		9,089	10,000	178	2.A FE
60871R-AG-5	MOLSON COORS BEVERAG		05/09/2023	PRIVATE		9,500	10,000	97	2.C FE
609207-BA-2	MONDELEZ INTL INC		05/09/2023	PRIVATE		9,369	10,000	39	2.B FE
610202-BR-3	MONONGAHELA PWR CO		05/10/2023	PRIVATE		9,588	10,000	175	1.G FE
615369-AZ-8	MOODYS CORP		05/10/2023	PRIVATE		9,709	10,000	111	2.A FE
61744Y-AK-4	MORGAN STANLEY		05/09/2023	PRIVATE		9,372	10,000	109	1.G FE
61945C-AE-3	MOSAIC CO		05/10/2023	PRIVATE		9,479	10,000	277	2.B FE
620076-BN-8	MOTOROLA SOLUTIONS I		05/09/2023	PRIVATE		9,836	10,000	215	2.C FE
62944T-AF-2	NVR INC		05/10/2023	PRIVATE		8,924	10,000	148	2.A FE
63111X-AD-3	NASDAQ INC		05/10/2023	PRIVATE		7,969	10,000	54	2.B FE
637071-AM-3	NATIONAL OILWELL VAR		05/10/2023	PRIVATE		9,214	10,000	161	2.B FE
637417-AN-6	NNN REIT INC		05/10/2023	PRIVATE		8,489	10,000	19	2.A FE
637432-NX-9	NATIONAL RURAL UTILS		05/10/2023	PRIVATE		8,031	10,000	67	1.E FE
638612-AM-3	NATIONWIDE FINL SVCS		05/10/2023	PRIVATE		7,345	10,000	176	1.F FE
64110L-AS-5	NETFLIX INC.		05/09/2023	PRIVATE		9,988	10,000	35	2.C FE
64128X-AG-5	NEUBERGER BERMAN GRP		05/10/2023	PRIVATE		9,647	10,000	71	2.B FE
649322-AC-8	NEW YORK PRESBYTERIA		05/10/2023	PRIVATE		8,795	10,000	100	1.C FE
64952G-AE-8	NEW YORK LIFE INS CO		05/10/2023	PRIVATE		10,595	10,000	289	1.C FE
651587-AG-2	NEWMARKET CORP		05/10/2023	PRIVATE		8,377	10,000	41	2.B FE
651639-AZ-9	NEWMONT CORP		05/09/2023	PRIVATE		8,307	10,000	84	2.A FE
65339K-BR-0	NEXTERA ENERGY CAP H		05/09/2023	PRIVATE		8,398	10,000	100	2.A FE
654106-AK-9	NIKE INC		05/09/2023	PRIVATE		9,174	10,000	35	1.E FE
65473P-AN-5	NISOURCE INC		05/09/2023	PRIVATE		10,191	10,000	69	2.B FE
655844-CF-3	NORFOLK SOUTHN CORP		05/09/2023	PRIVATE		6,740	10,000	149	2.A FE
665859-AX-2	NORTHERN TR CORP		05/09/2023	PRIVATE		10,520	10,000	15	1.F FE
666807-BN-1	NORTHROP GRUMMAN COR		05/09/2023	PRIVATE		9,508	10,000	105	2.A FE
667274-AA-2	NORTHWELL HEALTHCARE		05/10/2023	PRIVATE		8,100	10,000	12	1.G FE
668131-AA-3	NORTHWESTERN MUT LIF		05/10/2023	PRIVATE		10,562	10,000	71	1.C FE
668444-AC-6	NORTHWESTERN UNIV		05/10/2023	PRIVATE		7,974	8,000	166	1.B FE
66989H-AR-9	NOVARTIS CAPITAL COR		05/09/2023	PRIVATE		8,772	10,000	53	1.D FE
670346-AS-4	NUCOR CORP		05/10/2023	PRIVATE		8,817	10,000	121	1.G FE
67066G-AF-1	NVIDIA CORPORATION		05/09/2023	PRIVATE		9,134	10,000	32	1.E FE
67080L-AA-3	NUVEEN LLC		05/10/2023	PRIVATE		9,684	10,000	12	1.C FE
67103H-AL-1	OREILLY AUTOMOTIVE I		05/09/2023	PRIVATE		9,848	10,000	191	2.B FE
677052-AA-0	OGLETHORPE POWER COR		05/10/2023	PRIVATE		9,533	10,000	16	2.A FE
678858-BV-2	OKLAHOMA GAS & ELEC		05/10/2023	PRIVATE		9,156	10,000	37	1.G FE
680223-AK-0	OLD REP INTL CORP		05/10/2023	PRIVATE		9,703	10,000	82	2.B FE
681919-BD-7	OMNICOM GROUP INC		05/09/2023	PRIVATE		8,409	10,000	72	2.A FE
68233D-AP-2	ONCOR ELEC DELIVERY		05/10/2023	PRIVATE		11,992	10,000	236	1.F FE
68235P-AM-0	ONE GAS INC		05/10/2023	PRIVATE		9,770	10,000	84	1.G FE
682680-AU-7	ONEOK INC NEW		05/09/2023	PRIVATE		9,766	10,000	147	2.B FE
68902V-AK-3	OTIS WORLDWIDE CORP		05/09/2023	PRIVATE		8,748	10,000	61	2.B FE
690742-AJ-0	OWENS CORNING NEW		05/10/2023	PRIVATE		9,590	10,000	95	2.B FE
693506-BS-5	PPG INDS INC		05/10/2023	PRIVATE		8,705	10,000	104	2.A FE

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

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69371R-S4-9	PACCAR FINANCIAL COR		05/10/2023	PRIVATE		10,111	10,000	52	1.E FE
694308-JM-0	PACIFIC GAS & ELEC C		05/09/2023	PRIVATE		9,179	10,000	164	2.C FE
694476-AA-0	PACIFIC LIFECORP		05/10/2023	PRIVATE		11,158	10,000	105	1.G FE
701094-AR-5	PARKER-HANNIFIN CORP		05/09/2023	PRIVATE		9,875	10,000	66	2.A FE
709599-AX-2	PENSKE TRUCK LEASING		05/10/2023	PRIVATE		9,606	10,000	48	2.B FE
714046-AG-4	REVVITY INC		05/09/2023	PRIVATE		9,058	10,000	51	2.B FE
718172-DB-2	PHILIP MORRIS INTL I		05/09/2023	PRIVATE		10,005	10,000	128	1.F FE
71951Q-AA-0	PHYSICIANS RLTY LP		05/10/2023	PRIVATE		9,627	10,000	68	2.B FE
723787-AR-8	PIONEER NAT RES CO		05/09/2023	PRIVATE		8,251	10,000	69	2.A FE
72650R-BL-5	PLAINS ALL AMERN PIP		05/09/2023	PRIVATE		9,788	10,000	183	2.C FE
74005P-BT-0	LINDE INC		05/10/2023	PRIVATE		8,035	10,000	28	1.F FE
740189-AH-8	PRECISION CASTPARTS		05/10/2023	PRIVATE		8,699	10,000	127	1.C FE
743315-AS-2	PROGRESSIVE CORP		05/09/2023	PRIVATE		8,472	10,000	30	1.F FE
74340X-CE-9	PROLOGIS L P		05/09/2023	PRIVATE		9,894	10,000	54	1.G FE
744448-CY-5	PUBLIC SERV CO COL		05/09/2023	PRIVATE		9,941	10,000	55	1.E FE
744573-AU-0	PUBLIC SVC ENTERPRIS		05/09/2023	PRIVATE		8,258	10,000	120	2.B FE
745332-CH-7	PUGET ENERGY INC		05/10/2023	PRIVATE		4,299	5,000	86	1.F FE
745867-AX-9	PULTE GROUP INC		05/10/2023	PRIVATE		10,077	10,000	163	2.B FE
74736K-AH-4	QORVO INC		05/09/2023	PRIVATE		9,062	10,000	32	2.C FE
747525-AU-7	QUALCOMM INC		05/09/2023	PRIVATE		9,675	10,000	154	1.F FE
74762E-AF-9	QUANTA SVCS INC		05/09/2023	PRIVATE		8,569	10,000	32	2.C FE
74834L-BB-5	QUEST DIAGNOSTICS IN		05/09/2023	PRIVATE		8,927	10,000	107	2.B FE
74949L-AC-6	RELX CAPITAL INC		05/09/2023	PRIVATE		9,720	10,000	59	2.A FE
754730-AF-6	RAYMOND JAMES FINL I		05/09/2023	PRIVATE		8,881	10,000	160	1.G FE
758750-AD-5	REGAL REXNORD CORPOR		05/09/2023	PRIVATE		10,066	10,000	44	2.C FE
75884R-BA-0	REGENCY CTRS L P		05/10/2023	PRIVATE		9,157	10,000	151	2.A FE
75886F-AE-7	REGENERON PHARMACEUT		05/09/2023	PRIVATE		8,093	10,000	27	2.B FE
760759-BC-3	REPUBLIC SVCS INC		05/09/2023	PRIVATE		10,111	10,000	60	2.A FE
76169X-AB-0	REXFORD INDUSTRIAL R		05/10/2023	PRIVATE		7,985	10,000	42	2.A FE
771196-AU-6	ROCHE HOLDINGS INC		05/10/2023	PRIVATE		12,400	10,000	138	1.C FE
773903-AL-3	ROCKWELL AUTOMATION		05/10/2023	PRIVATE		8,254	10,000	42	1.F FE
776743-AL-0	ROPER TECHNOLOGIES I		05/09/2023	PRIVATE		7,947	10,000	42	2.A FE
778296-AG-8	ROSS STORES INC		05/10/2023	PRIVATE		8,075	10,000	14	2.A FE
78355H-KV-0	RYDER SYS INC		05/10/2023	PRIVATE		10,304	10,000	124	2.A FE
78409V-BH-6	S&P GLOBAL INC		05/09/2023	PRIVATE		9,351	10,000	48	1.G FE
78516F-AA-7	SABAL TRAIL TRANSMIS		05/10/2023	PRIVATE		9,783	10,000	13	2.A FE
785592-AS-5	SABINE PASS LIQUEFAC		05/09/2023	PRIVATE		9,990	10,000	78	2.B FE
78646U-AA-7	SAFEHOLD OPER PARTNE		05/10/2023	PRIVATE		3,951	5,000	57	2.A FE
80282K-BF-2	SANTANDER HOLDINGS U		05/09/2023	PRIVATE		9,973	10,000	112	2.A FE
816851-BG-3	SEMPRA		05/09/2023	PRIVATE		9,372	10,000	94	2.B FE
817826-AD-2	7 ELEVEN INC DISC CO		05/10/2023	PRIVATE		8,712	10,000	33	2.B FE
824348-AW-6	SHERWIN WILLIAMS CO		05/09/2023	PRIVATE		9,541	10,000	153	2.B FE
828807-DF-1	SIMON PPTY GROUP LP		05/09/2023	PRIVATE		8,672	10,000	39	1.G FE
832696-AS-7	SMUCKER J M CO		05/10/2023	PRIVATE		8,650	10,000	38	2.B FE
833034-AM-3	SNAP ON INC		05/10/2023	PRIVATE		7,499	10,000	9	1.F FE
842400-HS-5	SOUTHERN CALIF EDISO		05/09/2023	PRIVATE		10,514	10,000	16	1.G FE
84265V-AG-0	SOUTHERN COPPER CORP		05/11/2023	PRIVATE		9,751	10,000	10	2.A FE
84346L-AA-8	SOUTHERN NAT GAS CO		05/10/2023	PRIVATE		8,306	10,000	76	2.A FE

SCHEDULE D - PART 3

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

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844741-BK-3	SOUTHWEST AIRLS CO		05/09/2023	PRIVATE		10,038	10,000	208	2.A FE
845011-AC-9	SOUTHWEST GAS CORP		05/10/2023	PRIVATE		8,309	10,000	90	2.A FE
84610W-AB-1	SOVRAN ACQUISITION L		05/10/2023	PRIVATE		9,611	10,000	127	2.B FE
84861T-AC-2	SPIRIT REALTY LP		05/10/2023	PRIVATE		9,737	10,000	70	2.B FE
852060-AD-4	SPRINT CAP CORP MTN		05/09/2023	PRIVATE		10,792	10,000	336	2.B FE
854502-AL-5	STANLEY BLACK & DECK		05/09/2023	PRIVATE		8,316	10,000	36	2.A FE
863667-AY-7	STRYKER CORPORATION		05/09/2023	PRIVATE		8,413	10,000	79	2.A FE
86944B-AG-8	SUTTER HEALTH		05/10/2023	PRIVATE		8,493	10,000	55	1.E FE
87233Q-AC-2	TC PIPELINES LP		05/10/2023	PRIVATE		9,741	10,000	181	2.A FE
872540-AQ-2	TJX COS INC NEW		05/09/2023	PRIVATE		9,412	10,000	35	1.F FE
87264A-BF-1	T MOBILE USA INC		05/09/2023	PRIVATE		9,285	10,000	28	2.B FE
875127-BJ-0	TAMPA ELEC CO		05/10/2023	PRIVATE		7,230	10,000	55	1.G FE
87612B-BL-5	TARGA RES PARTNERS /		05/09/2023	PRIVATE		10,132	10,000	209	2.C
87612B-BN-1	TARGA RES PARTNERS /		05/10/2023	PRIVATE		10,229	10,000	223	2.C FE
87612E-BP-0	TARGET CORP		05/09/2023	PRIVATE		9,948	10,000	70	1.F FE
879360-AE-5	TELEDYNE TECHNOLOGIE		05/09/2023	PRIVATE		8,432	10,000	31	2.B FE
882384-AD-2	TEXAS EASTN TRANSMIS		05/10/2023	PRIVATE		9,540	10,000	114	1.G FE
882508-CB-8	TEXAS INSTRS INC		05/09/2023	PRIVATE		10,316	10,000	78	1.E FE
883203-CB-5	TEXTRON INC		05/10/2023	PRIVATE		8,921	10,000	134	2.B FE
883556-CL-4	THERMO FISHER SCIENT		05/09/2023	PRIVATE		8,282	10,000	14	1.G FE
88732J-AJ-7	TIME WARNER CABLE IN		05/09/2023	PRIVATE		9,669	10,000	18	2.C FE
892356-AA-4	TRACTOR SUPPLY CO		05/10/2023	PRIVATE		8,018	10,000	5	2.B FE
898813-AS-9	TUCSON ELEC PWR CO		05/10/2023	PRIVATE		8,068	10,000	42	1.G FE
902494-BC-6	TYSON FOODS INC		05/09/2023	PRIVATE		9,553	10,000	157	2.B FE
90265E-AR-1	UDR INC		05/10/2023	PRIVATE		8,615	10,000	73	2.A FE
907818-EY-0	UNION PAC CORP		05/09/2023	PRIVATE		9,853	10,000	67	1.G FE
91159H-JK-7	US BANCORP		05/09/2023	PRIVATE		9,657	10,000	129	1.F FE
913903-AW-0	UNIVERSAL HLTH SVCS		05/09/2023	PRIVATE		8,181	10,000	19	2.C FE
91913Y-AE-0	VALERO ENERGY CORP		05/09/2023	PRIVATE		11,335	10,000	54	2.B FE
92277G-AN-7	VENTAS RLTY LTD PART		05/09/2023	PRIVATE		9,558	10,000	142	2.A FE
925650-AB-9	VICI PROPERTIES LP		05/09/2023	PRIVATE		9,612	10,000	113	2.C FE
928563-AJ-4	VMWARE INC		05/09/2023	PRIVATE		8,904	10,000	33	2.C FE
92936U-AG-4	WP CAREY INC		05/10/2023	PRIVATE		8,162	10,000	67	2.A FE
92939U-AD-8	WEC ENERGY GROUP INC		05/10/2023	PRIVATE		8,743	10,000	10	2.A FE
92940P-AD-6	WRKCO INC		05/09/2023	PRIVATE		9,893	10,000	76	2.B FE
931427-AQ-1	WALGREENS BOOTS ALLI		05/09/2023	PRIVATE		9,572	10,000	153	2.B FE
94106L-BE-8	WASTE MGMT INC DEL		05/09/2023	PRIVATE		9,573	10,000	154	2.A FE
95000U-3D-3	WELLS FARGO & CO		05/09/2023	PRIVATE		9,972	10,000	25	1.E FE
958667-AE-7	WESTERN MIDSTREAM OP		05/09/2023	PRIVATE		10,033	10,000	63	2.C FE
960386-AL-4	WABTEC		05/09/2023	PRIVATE		9,579	10,000	169	2.C FE
960413-AT-9	WESTLAKE CHEM CORP		05/09/2023	PRIVATE		9,619	10,000	86	2.B FE
962166-BY-9	WEYERHAEUSER CO		05/09/2023	PRIVATE		9,349	10,000	29	2.B FE
963320-AW-6	WHIRLPOOL CORP		05/10/2023	PRIVATE		10,064	10,000	100	2.B FE
96949L-AD-7	WILLIAMS PARTNERS L		05/09/2023	PRIVATE		9,639	10,000	152	2.B FE
970648-AL-5	WILLIS NORTH AMER IN		05/09/2023	PRIVATE		9,860	10,000	189	2.B FE
97068L-AB-4	WILLIS-KNIGHTON MED		05/10/2023	PRIVATE		6,506	10,000	60	1.F FE
98138H-AG-6	WORKDAY INC		05/09/2023	PRIVATE		9,611	10,000	39	2.B FE
983919-AK-7	XILINX INC		05/09/2023	PRIVATE		8,676	10,000	106	1.G FE

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98419M-AL-4	XYLEM INC		05/10/2023	PRIVATE		8,489	10,000	64	2.B FE
98956P-AV-4	ZIMMER BIOMET HOLDIN		05/09/2023	PRIVATE		8,420	10,000	121	2.B FE
98978V-AS-2	ZOETIS INC		05/09/2023	PRIVATE		8,418	10,000	98	2.A FE
000000-00-0	PW Publishing Partners, LLC - Class !		04/05/2023	PRIVATE		3,185,000	3,185,000	885	1.G Z
PPFPM7-M6-1	TX KEPLER LLC - C TRANCHE		06/28/2023	PRIVATE		571,511	571,511		3.B
PPFPM7-M8-7	TX LEIBNIZ LLC - A TRANCHE		06/28/2023	PRIVATE		2,424,643	2,424,643		1.G
PPFPM7-M9-5	TX LEIBNIZ LLC - B TRANCHE		06/28/2023	PRIVATE		1,515,402	1,515,402		2.C
PPFPM7-MA-2	TX LEIBNIZ LLC - C TRANCHE		06/28/2023	PRIVATE		606,161	606,161		3.B
PPFPM7-MC-8	TX NEWTON LLC - A TRANCHE		06/28/2023	PRIVATE		2,373,719	2,373,719		1.G
PPFPM7-MD-6	TX NEWTON LLC - B TRANCHE		06/28/2023	PRIVATE		1,483,574	1,483,574		2.C
PPFPM7-ME-4	TX NEWTON LLC - C TRANCHE		06/28/2023	PRIVATE		593,430	593,430		3.B
PPFSF4-D9-4	PW Publishing Partners, LLC - Class B		04/05/2023	PRIVATE		490,000	490,000		2.B Z
PPFSL7-NH-1	ARM Master Trust, LLC		06/28/2023	PRIVATE		29,192,307	29,192,308		1.F
PPFX5R-8W-8	TX WREN LLC - A TRANCHE		06/28/2023	PRIVATE		2,532,012	2,532,012		1.G
PPFX5R-8X-6	TX WREN LLC - B TRANCHE		06/28/2023	PRIVATE		1,582,508	1,582,508		2.C
PPFX5R-8Y-4	TX WREN LLC - C TRANCHE		06/28/2023	PRIVATE		633,003	633,003		3.B
PPG03D-NR-6	AGRIFUND, LLC AND AG RESOURCEC HOLDINGS		06/28/2023	PRIVATE		30,346,154	30,346,154	22,958	4.B
PPG42T-6Z-5	AT&T Mobility II LLC		06/15/2023	PRIVATE		42,000,000	42,000		2.A
PPGA2K-S0-3	Ground lease internal securitization C		05/01/2023	PRIVATE		4,906,889	4,906,889		2.A
PPGB0N-68-4	TX GALILEO LLC - A TRANCHE		06/28/2023	PRIVATE		2,372,144	2,372,144		1.G
PPGB0N-69-2	TX GALILEO LLC - B TRANCHE		06/28/2023	PRIVATE		1,482,590	1,482,590		2.C
PPGB0N-6A-9	TX GALILEO LLC - C TRANCHE		06/28/2023	PRIVATE		593,036	593,036		3.B
PPGB0N-6C-5	TX HOOKE LLC - A TRANCHE		06/28/2023	PRIVATE		2,446,167	2,446,168		1.G
PPGB0N-6D-3	TX HOOKE LLC - B TRANCHE		06/28/2023	PRIVATE		1,528,855	1,528,855		2.C
PPGB0N-6E-1	TX HOOKE LLC - C TRANCHE		06/28/2023	PRIVATE		611,542	611,542		3.B
PPGB0N-6G-6	TX KEPLER LLC - A TRANCHE		06/28/2023	PRIVATE		2,286,045	2,286,045		1.G
PPGB0N-6H-4	TX KEPLER LLC - B TRANCHE		06/28/2023	PRIVATE		1,428,778	1,428,778		2.C
000000-00-0	Ground lease internal securitization		05/01/2023	PRIVATE		24,300,000	24,300,000		2.A
PPGE22-6Q-2	Ground lease internal securitization B		05/01/2023	PRIVATE		21,000,000	21,000,000		2.A
06368L-GV-2	BANK MONTREAL MEDIUM	A	05/09/2023	PRIVATE		10,152	10,000	172	1.F FE
06417X-AP-6	BANK NOVA SCOTIA B C	A	05/09/2023	PRIVATE		9,902	10,000	133	1.F FE
0778FP-AA-7	BELL TEL CO CDA-BELL	A	05/09/2023	PRIVATE		8,507	10,000	50	2.A FE
11271L-AD-4	BROOKFIELD FIN INC	A	05/09/2023	PRIVATE		9,766	10,000	57	1.G FE
12532H-AC-8	CGI INC	A	05/10/2023	PRIVATE		9,071	10,000	23	2.A FE
13607H-R6-1	CANADIAN IMPERIAL BK	A	05/09/2023	PRIVATE		9,540	10,000	33	1.F FE
136375-DC-3	CANADIAN NATL RY CO	A	05/09/2023	PRIVATE		9,486	10,000	103	1.G FE
136385-AX-9	CANADIAN NAT RES LTD	A	05/09/2023	PRIVATE		9,616	10,000	171	2.A FE
13645R-BF-0	CANADIAN PAC RY CO N	A	05/09/2023	PRIVATE		8,909	10,000	108	2.B FE
15135U-AX-7	CENOVUS ENERGY INC	A	05/09/2023	PRIVATE		6,917	10,000	90	2.C FE
29250N-BR-5	ENBRIDGE INC	A	05/09/2023	PRIVATE		10,227	10,000	100	2.A FE
303901-BK-7	FAIRFAX FINL HLDGS L	A	05/09/2023	PRIVATE		9,822	10,000	133	2.B FE
559222-AV-6	MAGNA INTL INC	A	05/09/2023	PRIVATE		8,568	10,000	99	1.G FE
56501R-AN-6	MANULIFE FINL CORP	A	05/09/2023	PRIVATE		9,186	10,000	57	1.G FE
67077M-BA-5	NUTRIEN LTD	A	05/09/2023	PRIVATE		10,014	10,000	60	2.B FE
775109-CC-3	ROGERS COMMUNICATION	A	05/09/2023	PRIVATE		8,891	10,000	59	2.C FE
78016F-ZX-5	ROYAL BK CDA SUSTAIN	A	05/09/2023	PRIVATE		9,925	10,000	165	1.E FE
878742-BG-9	TECK RESOURCES LTD	A	05/10/2023	PRIVATE		9,337	10,000	127	2.C FE
87971M-BW-2	TELUS CORPORATION	A	05/09/2023	PRIVATE		8,784	10,000	168	2.B FE
884903-BV-6	THOMSON REUTERS CORP	A	05/10/2023	PRIVATE		9,758	10,000	165	2.B FE
89352H-AW-9	TRANSCANADA PIPELINE	A	05/09/2023	PRIVATE		9,756	10,000	208	2.A FE
94106B-AF-8	WASTE CONNECTIONS IN	A	05/09/2023	PRIVATE		9,508	10,000	135	2.A FE
00203Q-AE-7	AP MOLLER MAERSK AS	D	05/10/2023	PRIVATE		10,023	10,000	178	2.B FE

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00205G-AD-9	APT PIPELINES LTD	D	05/10/2023	PRIVATE		9,780	10,000	138	2.B FE
00217G-AB-9	APTIV PLC / APTIV CO	D	05/09/2023	PRIVATE		8,606	10,000	63	2.B FE
02364W-AJ-4	AMERICA MOVIL S A DE	D	05/11/2023	PRIVATE		11,179	10,000	131	2.A FE
03938L-BE-3	ARCELORMITTAL SA LUX	D	05/09/2023	PRIVATE		10,418	10,000	295	2.C FE
03939A-AA-5	ARCH CAP GROUP LTD	D	05/09/2023	PRIVATE		7,391	10,000	132	2.A FE
04686J-AA-9	ATHENE HOLDING LTD	D	05/09/2023	PRIVATE		9,225	10,000	136	2.A FE
055451-AZ-1	BHP BILLITON FIN USA	D	05/09/2023	PRIVATE		10,173	10,000	96	1.F FE
111021-AE-1	BRITISH TELECOMMUNTS	D	05/09/2023	PRIVATE		12,555	10,000	390	2.B FE
12661P-AC-3	CSL FIN PLC	D	05/10/2023	PRIVATE		9,700	10,000	18	1.G FE
2027A0-KF-5	COMMONWEALTH BANK OF	D	05/10/2023	PRIVATE		4,956	6,000	18	1.D FE
21685W-CJ-4	COOPERATIEVE RABOBAN	D	05/10/2023	PRIVATE		10,559	10,000	245	1.D FE
23291K-AJ-4	DH EUROPE FIN II S A	D	05/09/2023	PRIVATE		8,175	10,000	159	1.G FE
25156P-AC-7	DEUTSCHE TELEKOM INT	D	05/09/2023	PRIVATE		12,129	10,000	355	2.A FE
25243Y-AH-2	DIAGEO CAP PLC	D	05/10/2023	PRIVATE		11,101	10,000	69	1.G FE
268317-AP-9	EDF S A	D	05/10/2023	PRIVATE		9,217	10,000	38	2.A FE
29266M-AF-6	IBERDROLA INTL B V	D	05/10/2023	PRIVATE		11,659	10,000	219	2.A FE
29359U-AB-5	ENSTAR GROUP LTD	D	05/10/2023	PRIVATE		9,559	10,000	221	2.B FE
29446M-AK-8	EQUINOR ASA	D	05/09/2023	PRIVATE		8,802	10,000	111	1.D FE
35177P-AL-1	ORANGE S A	D	05/09/2023	PRIVATE		12,488	10,000	175	2.A FE
404280-AM-1	HSBC HLDGS PLC	D	05/10/2023	PRIVATE		10,612	10,000	200	1.G FE
423012-AF-0	HEINEKEN NV	D	05/10/2023	PRIVATE		9,784	10,000	100	2.A FE
438127-AB-8	HONDA MOTOR CO LTD	D	05/09/2023	PRIVATE		9,407	10,000	43	1.G FE
456873-AD-0	INGERSOL RAND LUXEMB	D	05/09/2023	PRIVATE		9,589	10,000	53	2.B FE
46132F-AD-2	INVESCO FIN PLC	D	05/10/2023	PRIVATE		9,739	10,000	122	2.A FE
46590X-AR-7	JBS USA LUX S A / JB	D	05/09/2023	PRIVATE		8,975	10,000	81	2.C FE
47837R-AA-8	JOHNSON CTLS INTL PL	D	05/10/2023	PRIVATE		8,297	10,000	28	2.B FE
500472-AE-5	KONINKLIJKE PHILIPS	D	05/10/2023	PRIVATE		9,485	10,000	79	2.A FE
55607P-AG-0	MACQUARIE GROUP LIMI	D	05/10/2023	PRIVATE		8,103	10,000	104	1.F FE
58507L-BB-4	MEDTRONIC GLOBAL HLD	D	05/09/2023	PRIVATE		10,010	10,000	48	1.G FE
606822-BH-6	MITSUBISHI UFJ FINAN	D	05/10/2023	PRIVATE		9,472	10,000	68	1.G FE
62854A-AN-4	MYLAN NV	D	05/09/2023	PRIVATE		9,547	10,000	160	2.C FE
62954H-BB-3	NXP B V / NXP FDG LL	D	05/09/2023	PRIVATE		9,638	10,000	161	2.B FE
76720A-AP-1	RIO TINTO FIN USA PL	D	05/09/2023	PRIVATE		9,897	10,000	88	1.F FE
780641-AH-9	KONINKLIJKE KPN N.V	D	05/10/2023	PRIVATE		11,906	10,000	95	2.B FE
78081B-AJ-2	ROYALTY PHARMA PLC	D	05/09/2023	PRIVATE		8,728	10,000	34	2.C FE
801060-AD-6	SANOFI	D	05/10/2023	PRIVATE		9,909	10,000	144	1.D FE
80622G-AC-8	SCENTRE GROUP LIMITE	D	05/10/2023	PRIVATE		8,633	9,000	46	1.F FE
82481L-AD-1	SHIRE ACQUISITIONS I	D	05/09/2023	PRIVATE		9,527	10,000	43	2.A FE
86562M-AF-7	SUMITOMO MITSUI FIN	D	05/10/2023	PRIVATE		9,353	10,000	86	1.G FE
87124V-AF-6	SYDNEY AIRPORT FINAN	D	05/10/2023	PRIVATE		9,728	10,000	14	2.A FE
89153V-AT-6	TOTAL CAP INTL	D	05/09/2023	PRIVATE		9,088	10,000	95	1.E FE
89400P-AK-9	TRANSURBAN FIN CO PT	D	05/10/2023	PRIVATE		8,365	10,000	38	2.A FE
902133-AU-1	TYCO ELECTRONICS GRO	D	05/10/2023	PRIVATE		9,533	10,000	76	1.G FE
91311Q-AC-9	UNITED UTILS PLC	D	05/10/2023	PRIVATE		11,200	10,000	166	2.A FE
961214-ER-0	WESTPAC BKG CORP	D	05/09/2023	PRIVATE		9,028	10,000	50	1.D FE
984851-AF-2	YARA INTL ASA	D	05/11/2023	PRIVATE		9,715	10,000	216	2.B FE
PPFNBT-8F-6	Dupre 2022-1, Ltd.-Class F	D	05/01/2023	PRIVATE		2,100,000	2,100,000		4.B FE
PPFNBT-8G-4	Casals 2022-1, Ltd.-Class C	D	04/11/2023	PRIVATE		1,142,351	1,142,351		1.F FE
PPFNBT-8H-2	Bylsma 2022-1, Ltd.-Class C	D	04/11/2023	PRIVATE		17,831	17,831		1.F FE
PPFPBK-VS-6	Dupre 2022-1, Ltd.-Class B	D	05/01/2023	PRIVATE		8,000,000	8,000,000		1.C FE
PPFPBK-X4-7	Dupre 2022-1, Ltd.-Class E	D	05/01/2023	PRIVATE		3,400,000	3,400,000		3.B FE
PPFPBK-X5-4	Casals 2022-1, Ltd.-Class B	D	04/11/2023	PRIVATE		1,505,826	1,505,826		1.C FE
PPFPBK-X6-2	Bylsma 2022-1, Ltd.-Class B	D	04/11/2023	PRIVATE		24,517	24,517		1.C FE
PPFQBC-H1-7	Dupre 2022-1, Ltd.-Class C	D	05/01/2023	PRIVATE		6,000,000	6,000,000		1.F FE
PPFQBC-H7-4	Dupre 2022-1, Ltd.-Class D	D	05/01/2023	PRIVATE		4,600,000	4,600,000		2.B FE
PPFSBL-7C-0	Dupre 2022-1, Ltd.-Class A	D	05/01/2023	PRIVATE		27,900,000	27,900,000		1.A FE
PPFSBL-7D-8	Casals 2022-1, Ltd.-Class A	D	04/11/2023	PRIVATE		5,244,430	5,244,430		1.A FE

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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
PPFSBL-7E-6	Bylsma 2022-1, Ltd.-Class A	D	04/11/2023	PRIVATE		89,153	89,153		1.A FE
PPFTBE-4U-7	Casals 2022-1, Ltd.-Class D	D	04/11/2023	PRIVATE		830,801	830,801		2.B FE
PPFTBE-4V-5	Bylsma 2022-1, Ltd.-Class D	D	04/11/2023	PRIVATE		13,373	13,373		2.B FE
PPFTBE-5H-5	Casals 2022-1, Ltd.-Class F	D	04/11/2023	PRIVATE		363,475	363,475		4.B FE
000000-00-0	Bylsma 2022-1, Ltd.-Class F	D	04/11/2023	PRIVATE		6,686	6,686		4.B FE
PPFUB7-QA-9	Casals 2022-1, Ltd.-Class E	D	04/11/2023	PRIVATE		623,101	623,101		3.B FE
PPFUB7-QB-7	Bylsma 2022-1, Ltd.-Class E	D	04/11/2023	PRIVATE		11,144	11,144		3.B FE
05601@-AA-8	BSP SOF II STRUCTURED NT		05/25/2023	DIRECT		1,256,694	1,256,694		1.C IF
225736-AA-5	CRESCENT DIRECT LENDING LEVERED FUND III		04/01/2023	CAPITALIZED INTEREST		249,466	249,466		2.C PL
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		04/01/2023	CAPITALIZED INTEREST		143,392	143,392		2.A PL
61034@-AA-8	MONROE CAPITAL PRIVATE CREDIT FEEDER IVA		06/13/2023	DIRECT		3,065,000	3,065,000		2.A PL
61034@-AB-6	MONROE CAPITAL PRIVATE CREDIT FEEDER IVB		06/13/2023	DIRECT		613,000	613,000		2.C PL
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		06/28/2023	DIRECT		1,272,250	1,272,250		1.E PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						255,620,020	213,994,962	74,009	XXX
14171Y-AF-6	CAREMAX T/L 1L 5/22		05/31/2023	VARIOUS		507,162	507,162		5.C IF
14171Y-AG-4	CAREMAX DD T/L 1L 5/22		04/19/2023	PURCHASE		449,750	449,750		5.C IF
000000-00-0	PRACTICEHWY.COM T/L B 1L 9/18		06/30/2023	CAPITALIZED INTEREST		44,084	44,084		5.C IF
000000-00-0	AMERICAN PHYSICIAN DD T/L B 1L 1/19		05/31/2023	CAPITALIZED INTEREST		12,661	12,661		5.C IF
000000-00-0	URGENT CARES OF AMERICA HOLDINGS I T/L		03/31/2023	CAPITALIZED INTEREST		13,783	13,783		5.C IF
000000-00-0	CRUNCH HOLDINGS T/L 1L 6/19		04/28/2023	CAPITALIZED INTEREST		2,693	2,693		5.C IF
000000-00-0	CRUNCH HOLDINGS R/C 1L 6/19		04/28/2023	CAPITALIZED INTEREST		172	172		5.C IF
000000-00-0	CPF DENTAL R/C 1L 8/19		06/29/2023	VARIOUS		323,595	323,875		5.C IF
000000-00-0	AMERICAN PHYSICIAN T/L C 1L 10/19		06/30/2023	CAPITALIZED INTEREST		14,369	14,369		5.C IF
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		06/30/2023	CAPITALIZED INTEREST		115,131	115,131		6. PL
000000-00-0	WRM HOLDINGS R/C 1L 10/20		04/27/2023	PURCHASE		27,556	27,556		5.C IF
000000-00-0	STUDIO MOVIE T/L 1L 4/21		05/31/2023	CAPITALIZED INTEREST		16,095	16,095		5.C IF
000000-00-0	STUDIO MOVIE DD T/L 1L 4/21		05/31/2023	CAPITALIZED INTEREST		13,698	13,698		5.C IF
000000-00-0	EDYNAMIC T/L A 1L 5/21		05/25/2023	CAPITALIZED INTEREST		14,367	14,367		5.C IF
000000-00-0	EDYNAMIC T/L B 1L 5/21		05/25/2023	CAPITALIZED INTEREST		12,571	12,571		5.C IF
000000-00-0	EDYNAMIC DD T/L 1L 5/21		05/16/2023	VARIOUS		1,734,242	1,750,833		5.C IF
000000-00-0	EDYNAMIC R/C 1L 5/21		05/22/2023	PURCHASE		56,250	56,250		5.C IF
000000-00-0	CONNECT AMERICA R/C 1L 6/21		06/29/2023	CAPITALIZED INTEREST		113,266	113,266		5.C IF
000000-00-0	EVERGREEN R/C 1L 8/21		06/27/2023	FREE RECEIVE OF SECURITIES		58,065	58,065		5.C IF
000000-00-0	CAREVET DD T/L 1L (ADD-ON) 10/21		06/30/2023	DIRECT		295,853	298,455		5.C IF
000000-00-0	REFOCUS MANAGEMENT T/L 1L 12/21		03/31/2023	DIRECT		1,887,042	1,915,410		5.C IF
000000-00-0	VALANT MEDICAL SOLUTION T/L 1L 12/21		06/30/2023	CAPITALIZED INTEREST		8,055	8,055		5.C IF
000000-00-0	VALANT MEDICAL SOLUTION R/C 1L 12/21		06/29/2023	VARIOUS		82,126	82,126		5.C IF
000000-00-0	7 MINDSETS INTERMEDIATE R/C 1L 12/21		06/15/2023	PURCHASE		77,912	77,912		5.C IF
000000-00-0	WISER SOLUTIONS T/L 1L 4/22		06/30/2023	VARIOUS		1,664,105	1,688,374		5.C IF
000000-00-0	WISER SOLUTIONS DD T/L 1L 4/22		06/30/2023	VARIOUS		332,134	332,134		5.C IF
000000-00-0	SERVICE COMPRESSION T/L 1L 5/22		06/30/2023	CAPITALIZED INTEREST		8,758	8,758		5.C IF
000000-00-0	SERVICE COMPRESSION DD T/L 1L 5/22		06/30/2023	VARIOUS		1,943,825	2,000,276		5.C IF
000000-00-0	WEST DERMATOLOGY T/L 1L 6/22		05/22/2023	CAPITALIZED INTEREST		3,504	3,504		5.C IF
000000-00-0	CAREVET DD T/L 1L (ADD-ON) 6/22		06/20/2023	VARIOUS		73,621	73,621		5.C IF
000000-00-0	LONG ISLAND VISION T/L 1L 8/22		05/15/2023	CAPITALIZED INTEREST		8,034	8,034		5.C IF
000000-00-0	LONG ISLAND VISION DD T/L 1L 8/22		06/14/2023	CAPITALIZED INTEREST		362	362		5.C IF
000000-00-0	DENTIVE DD T/L 1L 12/22		04/20/2023	PURCHASE		106,542	106,542		5.C IF
000000-00-0	LONG ISLAND VISION DD T/L 1L (LAST OUT)		06/30/2023	CAPITALIZED INTEREST		14,980	14,980		5.C IF
78434C-AD-7	SDG MGMT COMPANY DD T/L 1L 5/22		06/30/2023	VARIOUS		128,762	128,762		5.C IF

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
87258Y-AC-5	TERRA MILLENNIUM DD T/L 1L 6/22		05/01/2023	PURCHASE		80,683	80,683		4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						10,245,808	10,374,369		XXX
2509999997. Total - Bonds - Part 3						289,084,627	247,440,331	227,922	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						289,084,627	247,440,331	227,922	XXX
000000-00-0	NEW FM PARENT SENIOR REDEEMABLE PREFERRE		06/01/2023	DIRECT	75.190	75,191	0.00		3.C IF
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						75,191	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						75,191	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						75,191	XXX		XXX
PPG80C-JB-4	BST FUNDING 2022-1 LTD		02/09/2023	PRIVATE	8,760,937.500	8,760,938			
PPFTBE-4T-0	Dupre 2022-1, Ltd.-Equity	D	05/01/2023	PRIVATE	3,732,500.000	3,732,500			
PPG00J-4T-3	Casals 2022-1, Ltd.-Equity	D	04/11/2023	PRIVATE	649,063.100	649,063			
PPG00J-4U-0	Bylsma 2022-1, Ltd.-Equity	D	04/11/2023	PRIVATE	15,155.930	15,156			
PPG80C-JA-6	BST FUNDING 2022-1E LTD	B	04/11/2023	PRIVATE	274,750.000	274,750			
PPG80C-JD-0	BST FUNDING 2022-2E LTD		04/11/2023	PRIVATE	357,500.000	357,500			
PPG80C-JE-8	BST FUNDING 2022-3E LTD		04/11/2023	PRIVATE	192,500.000	192,500			
PPFZ6A-4A-1	BREF VI LP		06/29/2023	PRIVATE	20,000,000.000	20,000,000			
PPFY70-H9-4	Grace Building Class A - Equity position		06/20/2023	PRIVATE	29,640,841.000	29,640,841			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						63,623,248	XXX		XXX
PPG233-NT-0	225 Libertity Equity Position Via Jv		06/20/2023	PRIVATE	17,634,285.710	17,634,286			
PPG433-X0-8	1100 Aoa Liberty Equity Position Via Jv		06/20/2023	PRIVATE	17,634,285.710	17,634,286			
PPG633-UV-8	200 Liberty Jv		06/20/2023	PRIVATE	17,634,285.710	17,634,286			
PPG13U-ZA-0	Bfpl Toronto Property Holdings Inc	D	06/14/2023	PRIVATE	17,634,285.710	17,634,286			
PPG53V-97-5	Bay Adelaide Property Holdings Inc	D	06/14/2023	PRIVATE	17,634,285.710	17,634,286			
PPG53C-BL-3	Lilia Property Holdings Limited		06/09/2023	PRIVATE	17,634,285.710	17,634,286			
PPG62N-JN-6	Bfpl Calgary Property Holdings Inc.	D	06/09/2023	PRIVATE	17,634,285.710	17,634,286			
PPFMJQ-41-1	Brookfield Bpy Properties Holdings Ii Ll		05/19/2023	PRIVATE	60,000,000.000	60,000,000			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						183,440,000	XXX		XXX
5989999997. Total - Common Stocks - Part 3						247,063,248	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						247,063,248	XXX		XXX
5999999999. Total - Preferred and Common Stocks						247,138,439	XXX		XXX
6009999999 - Totals						536,223,066	XXX	227,922	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
38382D-GX-1	GNMA REMIC TRUST		06/01/2023	MBS PAYDOWN		35,970	35,970	36,891	35,990		(21)		(21)		35,970				480	02/20/2050	1.B FE
912828-ZH-6	UNITED STATES TREAS		04/15/2023	MATURITY		90,000	90,000	90,007	90,001		(1)		(1)		90,000				113	04/15/2023	1.B
0109999999. Subtotal - Bonds - U.S. Governments						125,970	125,970	126,898	125,991		(22)		(22)		125,970				593	XXX	XXX
594610-7B-7	MICHIGAN ST		04/15/2023	MATURITY		3,000,000	3,000,000	3,003,960	3,000,000						3,000,000				72,000	04/15/2023	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	3,003,960	3,000,000						3,000,000				72,000	XXX	XXX
100853-MF-4	BOSTON MASS		04/01/2023	MATURITY		2,470,000	2,470,000	2,469,926	2,469,999		1		1		2,470,000				61,750	04/01/2023	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,470,000	2,470,000	2,469,926	2,469,999		1		1		2,470,000				61,750	XXX	XXX
13049G-AA-8	CALIFORNIA MUN FIN A		03/09/2023	CALL at 100.000		65,000	65,000	65,000	65,000						65,000				820	10/01/2035	2.A FE
3137A3-U6-4	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		218,404	218,404	199,260	217,015		1,389		1,389		218,404				3,276	12/15/2025	1.B FE
3137A3-WD-7	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		225,838	225,838	205,795	224,336		1,501		1,501		225,838				3,275	12/15/2025	1.B FE
3137A5-4H-4	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		204,022	204,022	186,051	202,763		1,259		1,259		204,022				2,974	01/15/2026	1.B FE
3137A5-HP-2	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		138,845	138,845	128,518	138,151		694		694		138,845				2,068	01/15/2026	1.B FE
3137A7-DZ-0	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		39,274	39,274	35,733	38,960		315		315		39,274				578	02/15/2026	1.B FE
3137A7-EV-8	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		319,584	319,584	286,181	314,233		5,351		5,351		319,584				4,704	02/15/2026	1.B FE
3137A7-RG-7	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		216,928	216,928	200,625	215,716		1,213		1,213		216,928				3,073	03/15/2026	1.B FE
3137AP-VQ-0	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		452,835	452,835	481,137	454,800		(1,965)		(1,965)		452,835				5,663	03/15/2026	1.B FE
31393V-F9-7	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		8,359	8,359	8,463	8,359						8,359				158	06/15/2023	1.B FE
31396V-6S-2	FNMA REMIC TRUST		06/01/2023	MBS PAYDOWN		335	335	326	335		1		1		335				7	06/25/2037	1.B FE
31397S-RW-6	FNMA REMIC TRUST		06/01/2023	MBS PAYDOWN		228,638	228,638	200,746	226,513		2,125		2,125		228,638				2,815	04/25/2026	1.B FE
31398M-PG-5	FNMA REMIC TRUST		06/01/2023	MBS PAYDOWN		91,810	91,810	87,417	91,301		509		509		91,810				1,513	03/25/2025	1.B FE
31398N-F7-4	FNMA REMIC TRUST		06/01/2023	MBS PAYDOWN		37,527	37,527	37,514	37,523		4		4		37,527				625	10/25/2025	1.B FE
31398P-W2-1	FNMA REMIC TRUST		06/01/2023	MBS PAYDOWN		84,561	84,561	88,399	84,808		(248)		(248)		84,561				1,718	05/25/2030	1.B FE
31398Q-5P-8	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		38,259	38,259	38,283	38,259						38,259				703	05/15/2030	1.B FE
63607V-AA-4	NATIONAL FIN AUTH N		03/09/2023	CALL at 100.000		90,000	90,000	93,328	92,883		(39)		(39)		92,844		(2,844)	(2,844)	1,295	07/01/2035	2.B FE
63607V-AB-2	NATIONAL FIN AUTH N		03/09/2023	CALL at 100.000		25,000	25,000	25,000	25,000						25,000				410	10/01/2037	2.B FE
74443D-DU-2	PUBLIC FIN AUTH WIS		06/01/2023	SINKING FUND REDEMPTION		93,133	93,133	93,133	93,133						93,133				2,389	06/01/2028	2.C FE
977100-AC-0	WISCONSIN ST GEN FD		05/01/2023	SINKING FUND REDEMPTION		161,942	161,942	174,800	162,114		(172)		(172)		161,942				4,615	05/01/2026	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,740,294	2,740,294	2,635,709	2,731,202		11,937		11,937		2,743,138		(2,844)	(2,844)	42,679	XXX	XXX
008252-AM-0	AFFILIATED MANAGERS		05/01/2023	VARIOUS		24,711,575	25,000,000	25,077,980	25,010,457		(3,061)		(3,061)		25,007,396		(295,821)	(295,821)	224,306	02/15/2024	1.G FE
04010L-AV-5	ARES CAP CORP		06/19/2023	PRIOR YEAR INCOME															(467,500)	03/01/2025	2.C FE
054561-AJ-4	AXA EQUITABLE HLDGS CORPORATE		06/01/2023	VARIOUS		4,820,050	5,000,000	4,825,020	4,892,879		7,470		7,470		4,900,348		(80,298)	(80,298)	(192,729)	04/20/2028	2.A FE
05567Y-AA-7	BNSF RAILWAY CO 2005		04/01/2023	MATURITY		211,979	211,979	207,017	211,948		31		31		211,979				5,265	04/01/2023	1.A FE
10112R-AX-2	BOSTON PPTYS LTD PAR		06/19/2023	PRIOR YEAR INCOME															(91,250)	02/01/2026	2.A FE
12327B-AA-4	BUSINESS JET SECURITIES LLC		06/15/2023	MBS PAYDOWN		323,965	323,965	326,395	324,345		(380)		(380)		323,965				3,319	04/15/2036	1.F FE
12563L-AN-7	CLI FDG VI LLC		06/18/2023	MBS PAYDOWN		297,000	297,000	299,970	297,129		(129)		(129)		297,000				2,574	09/18/2045	1.F FE
126650-CX-6	CVS HEALTH CORP		06/01/2023	VARIOUS		5,394,805	5,500,000	6,029,045	5,832,977		(25,981)		(25,981)		5,806,996		(412,191)	(412,191)	(494,142)	03/25/2028	2.B FE
126650-CY-4	CVS HEALTH CORP		06/12/2023	PRIOR YEAR INCOME															(239,000)	03/25/2038	2.B FE
12665U-AA-2	CVS PTC 2013		04/10/2023	CALL at 100.000		66,644	66,644	70,756	70,006		(69)		(69)		69,937		(3,293)	(3,293)	1,049	01/10/2036	2.B FE
12667F-4F-9	CWALT INC 2005-7CB		06/01/2023	MBS PAYDOWN		10,813	10,813	11,144	10,822		(9)		(9)		10,813				249	01/25/2035	3.B FM
134429-BG-3	CAMPBELL SOUP CO		06/01/2023	DIRECT		4,863,000	5,000,000	5,000,000	5,000,000						5,000,000		(137,000)	(137,000)	147,556	03/15/2028	2.B FE
17307G-L2-2	CITIGROUP MTG LN TR		06/01/2023	MBS PAYDOWN		20,462	20,462	19,362	20,332		130		130		20,462				463	11/25/2035	1.D FM
25755T-AK-6	DOMNOS PIZZA MSTR		04/25/2023	MBS PAYDOWN		19,313	19,313	21,221	19,332		(19)		(19)		19,313				418	07/25/2048	2.A FE
29379V-BL-6	ENTERPRISE PRODS OPE		06/12/2023	PRIOR YEAR INCOME															(62,134)	02/15/2027	2.A FE
3136B0-TE-6	FNMA REMIC TRUST		06/01/2023	MBS PAYDOWN		14,462	14,462	15,069	14,473		(11)		(11)		14,462				215	02/25/2048	1.B FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
361448-AW-3	GATX CORP		06/12/2023	PRIOR YEAR INCOME															(276,250)	03/30/2025	2.B FE
362341-6V-6	GSR MTG TR 2006-1F		06/01/2023	MBS PAYDOWN		2,855	2,855	2,823	2,853		2		2		2,855				68	02/25/2036	3.B FM
362341-7N-3	GSR MTG TR 2006-1F		06/01/2023	MBS PAYDOWN		14,342	14,342	14,431	7,420	6,924	(2)		6,922		14,342				355	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
386088-AH-1	DIAGEO INVT CORP		05/10/2023	PRIVATE		12,505	10,000	12,828							12,828		(323)	(323)	56	04/15/2035	2.A
40442A-AC-3	Hospitality Investors Trust		06/15/2023	MBS PAYDOWN		26,077	26,077	25,946	26,000		77		77		26,077				1,131	07/15/2024	1.D FE
40442A-AE-9	Hospitality Investors Trust		06/15/2023	MBS PAYDOWN		59,604	59,604	59,305	59,416		188		188		59,604				1,578	07/15/2024	1.G FE
40442A-AG-4	Hospitality Investors Trust		06/15/2023	MBS PAYDOWN		63,329	63,329	63,012	63,108		222		222		63,329				3,210	07/15/2024	2.C FE
44891A-AK-3	HYUNDAI CAP AMER INC		06/12/2023	PRIOR YEAR INCOME															(180,496)	09/27/2026	2.A FE
45783N-AA-5	INSTAR LEASING III, LLC		05/15/2023	MBS PAYDOWN		144,827	144,827	146,806	144,845		(18)		(18)		144,827				1,388	02/15/2054	1.F FE
46628Y-AS-9	JP MORGAN MTG TR		05/01/2023	MBS PAYDOWN		10,517	10,517	10,420	6,234	4,284			4,284		10,517				255	07/25/2036	1.D FM
46630W-AX-8	JP MORGAN MTG TR		06/01/2023	MBS PAYDOWN		247	247	248	247						247				7	06/25/2037	1.D FM
49327M-2K-9	KEYBANK NATIONAL ASS		06/01/2023	DIRECT		4,832,910	5,000,000	4,837,900	4,954,979		7,471		7,471		4,962,451		(129,541)	(129,541)	82,500	06/01/2025	1.G FE
500255-AU-8	KOHLS CORP		06/01/2023	PRIVATE		12,435,875	12,910,000	12,757,857	12,862,169		7,435		7,435		12,869,604		(433,729)	(433,729)	478,567	07/17/2025	3.B FE
53227J-AA-2	LIFE STORAGE LP		06/01/2023	DIRECT		21,112,245	22,275,000	21,949,922	22,096,105		13,693		13,693		22,109,799		(997,554)	(997,554)	398,011	12/15/2027	2.B FE
55336V-AK-6	MPLX LP		06/12/2023	PRIOR YEAR INCOME															(103,125)	03/01/2027	2.B FE
62947A-AF-0	NP SPE X LP 2021-1		05/19/2023	MBS PAYDOWN		2,662	2,662	2,702	2,663						2,662				22	03/19/2051	1.F FE
631103-AG-3	NASDAQ INC		06/01/2023	DIRECT		9,542,750	9,800,000	9,655,298	9,733,163		7,491		7,491		9,740,653		(197,903)	(197,903)	158,256	06/30/2026	2.B FE
68371Y-AN-3	Open Text Corporation		06/01/2023	DIRECT		19,400,000	19,400,000	18,818,000			21,693		21,693		18,839,693		560,308	560,308	58,470	01/31/2030	2.C FE
68389X-BW-4	ORACLE CORP		06/02/2023	PRIOR YEAR INCOME															(90,000)	04/01/2040	2.B FE
69349L-AR-9	PNC BK N A PITTSBURG		05/01/2023	VARIOUS		14,709,329	15,255,000	15,133,231	15,180,299		4,013		4,013		15,184,312		(474,984)	(474,984)	163,038	07/26/2028	1.G FE
694476-AA-0	PACIFIC LIFECORP		06/02/2023	PRIOR YEAR INCOME															(174,636)	09/15/2033	1.G FE
741503-AZ-9	PRICELINE GRP INC		06/01/2023	DIRECT		19,369,650	20,000,000	20,004,960	20,097,501		(17,947)		(17,947)		20,079,554		(709,904)	(709,904)	165,000	06/01/2026	1.G FE
746245-AA-7	PUREWEST FUNDING LLC		06/20/2023	MBS PAYDOWN		673,570	673,570	673,570	673,570						673,570				10,897	12/22/2036	1.G FE
79588T-AA-8	SAMMONS FINANCIAL GR		06/01/2023	PRIOR YEAR INCOME															(269,500)	10/15/2043	2.A FE
806851-AG-6	SCHLUMBERGER HLDGS C		05/01/2023	PRIVATE		22,379,571	22,960,000	22,811,656	22,891,599		7,270		7,270		22,898,869		(519,298)	(519,298)	331,644	12/21/2025	2.A FE
814120-AC-5	SECURITY BENEFIT LIF		06/05/2023	PRIOR YEAR INCOME															(215,007)	10/01/2033	2.B FE
83546D-AJ-7	SONIC CAP LLC 2020-1		06/20/2023	MBS PAYDOWN		25,000	25,000	27,367	25,032		(32)		(32)		25,000				452	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC		06/20/2023	MBS PAYDOWN		12,500	12,500	12,580	12,501		(1)		(1)		12,500				114	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC		06/20/2023	MBS PAYDOWN		5,000	5,000	5,000	5,000						5,000				55	08/20/2051	2.B FE
845437-BR-2	SOUTHWESTERN ELEC PW		06/05/2023	PRIOR YEAR INCOME															(102,500)	09/15/2028	2.A FE
875484-AK-3	TANGER PPTYS LTD PAR		06/05/2023	PRIOR YEAR INCOME															(310,872)	07/15/2027	2.C FE
87612B-BL-5	TARGA RES PARTNERS /		05/10/2023	PRIVATE		10,134	10,000	10,132							10,131		3	3	211	07/15/2027	2.A
88315L-AE-8	TEXTAINER MARINE VII		06/20/2023	MBS PAYDOWN		144,153	144,153	146,766	144,318		(165)		(165)		144,153				1,634	08/20/2045	1.F FE
88315L-AS-7	TEXTAINER MARINE		06/20/2023	MBS PAYDOWN		120,000	120,000	119,979	119,860		140		140		120,000				1,150	08/20/2046	1.F FE
89656G-AA-2	TRINITY RAIL LEASING LP		04/19/2023	MBS PAYDOWN		47,665	47,665	48,074	47,671		(6)		(6)		47,665				359	07/19/2051	1.F FE
89683L-AA-8	TRP 2021-2 LLC		05/19/2023	MBS PAYDOWN		126,837	126,837	127,622	126,848		(12)		(12)		126,837				983	06/19/2051	1.F FE
920253-AF-8	VALMONT INDS INC		06/05/2023	PRIOR YEAR INCOME															(262,000)	10/01/2044	2.C FE
928668-AU-6	VOLKSWAGEN GROUP AME		05/01/2023	VARIOUS		4,938,050	5,000,000	5,200,000	5,132,526		(6,676)		(6,676)		5,125,850		(187,800)	(187,800)	110,833	11/13/2028	2.A FE
95709T-AK-6	WESTAR ENERGY INC		06/05/2023	PRIOR YEAR INCOME															(62,206)	09/01/2043	1.F FE
PPEG4L-HK-6	PATTON BIP HOLDCO II LLC		05/19/2023	MBS PAYDOWN		12,531	12,531	12,033	12,464		68		68		12,531				488	09/30/2028	3.C
PPF06F-IF-9	OCM ENLK HOLDINGS LLC		05/19/2023	MBS PAYDOWN		22,328	22,328	21,439	22,199		129		129		22,328				1,015	09/30/2028	3.C
PPFPM7-M8-7	TX LEIBNIZ LLC - A TRANCHE		04/17/2023	PRIVATE		1,998,825	1,998,825	1,798,943	1,798,943						1,798,943		199,883	199,883	27,484	01/15/2043	1.G
PPFPM7-MC-8	TX NEWTON LLC - A TRANCHE		04/17/2023	PRIVATE		2,607,362	2,607,362	2,607,362	2,607,362						2,607,362				35,851	01/15/2043	1.G

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
PPFSL7-NH-1	ARM Master Trust, LLC		06/02/2023	VARIOUS		15,819,231	15,819,231	15,819,229							15,819,229		2	2	91,129	06/15/2026	1.F
PPFX5R-8W-8	TX WREN LLC - A TRANCHE		04/17/2023	PRIVATE		1,540,095	1,540,095	1,540,095	1,540,095						1,540,095				21,176	01/15/2043	1.G
PPG03D-NR-6	AGRIFUND, LLC AND AG RESOURCEC HOLDINGS		04/28/2023	PRIVATE		15,426,923	15,426,923	15,426,923	15,426,923						15,426,923				437,688	11/21/2026	4.B
PPGB0N-68-4	TX GALILEO LLC - A TRANCHE		04/17/2023	PRIVATE		3,556,533	3,556,533	3,556,533	3,556,533						3,556,533				48,902	01/15/2043	1.G
PPGB0N-6C-5	TX HOOKE LLC - A TRANCHE		04/17/2023	PRIVATE		2,012,173	2,012,173	2,012,173	2,012,173						2,012,173				27,667	01/15/2043	1.G
PPGB0N-6G-6	TX KEPLER LLC - A TRANCHE		04/17/2023	PRIVATE		2,521,727	2,521,727	2,521,727	2,521,727						2,521,727				34,674	01/15/2043	1.G
136385-AX-9	CANADIAN NAT RES LTD	A	06/01/2023	DIRECT		4,759,056	4,975,000	4,863,610	4,916,921		5,033		5,033		4,921,954		(162,898)	(162,898)	95,769	06/01/2027	2.A FE
559222-AR-5	MAGNA INTL INC	A	06/01/2023	DIRECT		4,901,100	5,000,000	4,995,020	4,998,370		220		220		4,998,590		(97,490)	(97,490)	138,333	10/01/2025	1.G FE
90352W-AD-6	USQ RAIL I LLC	A	05/28/2023	MBS PAYDOWN		76,488	76,488	77,027	76,501		(13)		(13)		76,488				645	02/28/2051	1.F FE
90354P-AA-5	USQ RAIL II / USQ CANADA	A	05/28/2023	MBS PAYDOWN		60,555	60,555	60,976	60,566		(11)		(11)		60,555				502	06/28/2051	1.F FE
00080Q-AF-2	ROYAL BK SCOTLAND N	D	06/19/2023	PRIOR YEAR INCOME															(570,903)	07/28/2025	2.B FE
01609W-AQ-5	ALIBABA GROUP HLDG L	D	06/01/2023	DIRECT		16,170,096	16,625,000	16,804,780	16,666,599		(12,008)		(12,008)		16,654,590		(484,494)	(484,494)	4,988	11/28/2024	1.E FE
04686J-AA-9	ATHENE HOLDING LTD	D	06/01/2023	PRIVATE		1,902,120	2,000,000	1,946,400	1,966,394		2,511		2,511		1,968,904		(66,784)	(66,784)	73,104	01/12/2028	2.A FE
09659W-2F-0	BNP PARIBAS	D	06/19/2023	PRIOR YEAR INCOME															(222,530)	08/14/2028	1.G FE
12807C-AA-1	CAL FDG IV LTD	D	06/25/2023	MBS PAYDOWN		148,750	148,750	151,437	148,873		(123)		(123)		148,750				1,376	09/25/2045	1.F FE
29446M-AF-9	EQUINOR ASA	C	06/12/2023	PRIOR YEAR INCOME															(78,125)	04/06/2030	1.D FE
404280-BX-6	HSBC HLDGS PLC	D	06/01/2023	DIRECT		4,814,200	5,000,000	4,985,050	4,992,454		792		792		4,993,246		(179,046)	(179,046)	154,393	09/12/2026	1.G FE
806213-AB-0	SCENTRE GR TR 1 / SC	D		PRIOR YEAR INCOME															(350,000)	02/12/2025	1.F FE
822582-AN-2	SHELL INTERNATIONAL	D	06/05/2023	PRIOR YEAR INCOME															(550,000)	03/25/2040	1.E FE
88315L-AG-3	TEXTAINER MARINE VII	D	06/20/2023	MBS PAYDOWN		241,873	241,873	245,350	242,057		(184)		(184)		241,873				2,129	09/20/2045	1.F FE
90352J-AC-7	UBS GROUP FDG SWITZ	D	06/05/2023	PRIOR YEAR INCOME															(127,590)	03/23/2028	1.G FE
91311Q-AC-9	UNITED UTILS PLC	D	02/15/2023	PRIOR YEAR INCOME															(429,688)	08/15/2028	2.A FE
947075-AP-2	WEATHERFORD INTL LTD	D	06/01/2023	CALL at 102.750		68,843	67,000	785,759	52,343		2,737		2,737		55,080		11,920	11,920	4,914	12/01/2024	4.B FE
PPEADG-KI-1	BOOLE - A NOTE	D	04/14/2023	PRIVATE		122,541	122,541	113,991	114,129		122		122		114,251		8,290	8,290	3,217	06/30/2039	1.G FE
PPEADG-KL-4	CANTOR - A NOTE	D	04/14/2023	PRIVATE		120,167	120,167	111,881	112,015		119		119		112,134		8,033	8,033	3,154	06/30/2039	1.G FE
PPFQBC-H7-4	Dupre 2022-1, Ltd.-Class D	D	04/17/2023	PRIVATE		375,812	375,812	375,812	375,812						375,812				8,550	10/15/2035	2.B FE
PPFSBL-7D-8	Casals 2022-1, Ltd.-Class A	D	04/17/2023	PRIVATE		117,727	117,727	117,727	117,727						117,727				1,768	10/15/2035	1.A FE
PPFSBL-7E-6	Bylsma 2022-1, Ltd.-Class A	D	04/17/2023	PRIVATE		380,450	380,450	380,450	380,450						380,450				3,501	10/15/2035	1.A FE
225736-AA-5	CRESCENT DIRECT LENDING LEVERED FUND III		04/17/2023	DIRECT		780,975	780,975	780,975	780,975						780,975				12,356	01/29/2031	2.C PL
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		04/18/2023	VARIOUS		501,886	501,886	501,886	501,886						501,886				5,092	04/01/2029	2.A PL
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		05/12/2023	DIRECT		237,309	237,309	237,309	237,309						237,309				(724,186)	06/10/2034	2.A PL
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER		06/08/2023	VARIOUS		1,185,555	1,185,555	1,185,555	1,185,555						1,185,555				28,763	10/09/2030	1.G PL
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		06/05/2023	VARIOUS		91,594	91,594	91,594	91,594						91,594				4,352	12/31/2031	1.E PL
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE II		06/09/2023	VARIOUS		469,468	469,468	469,468	469,468						469,468				21,786	11/19/2027	1.E PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						254,020,565	259,659,701	259,179,928	224,107,044	11,208	22,200		33,408		258,800,635		(4,781,912)	(4,781,912)	(3,113,207)	XXX	XXX
14171Y-AG-4	CAREMAX DD T/L 1L 5/22		06/30/2023	VARIOUS		449,750	449,750	449,750							449,750				2,036	05/10/2027	5.C IF
	AMERICAN PHYSICIAN R/C 1/19		06/30/2023	VARIOUS		155,483	155,483	155,483	155,483						155,483				6,022	09/29/2023	5.C IF
	AMERICAN PHYSICIAN DD T/L B 1L 1/19		05/31/2023	DIRECT		499,468	499,468	492,956	491,924						491,924				30,483	09/29/2023	5.C IF
	NATIONWIDE ENERGY T/L 1L 3/19		06/30/2023	SINKING FUND REDEMPTION		22,848	22,848	22,620	22,796		52		52		22,848				1,242	03/07/2024	5.C IF
	NATIONWIDE ENERGY DD T/L 1L 3/19		06/30/2023	SINKING FUND REDEMPTION		3,264	3,264	3,125	3,209		55		55		3,264				178	03/07/2024	5.C IF
	PCF DD T/L 1L 4/19		05/01/2023	SINKING FUND REDEMPTION		50,905	50,905	50,281	50,905						50,905				2,165	12/30/2023	5.C IF
	GAT - AIRLINE GROUND T/L 1L 7/19		06/30/2023	SINKING FUND REDEMPTION		2,581	2,581	2,528	2,565		17		17		2,581				172	07/18/2024	5.C IF
	GAT - AIRLINE GROUND DD T/L 1L 7/19		06/30/2023	SINKING FUND REDEMPTION		152	152	129	144		8		8		152				10	07/18/2024	5.C IF

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CRUNCH HOLDINGS T/L 1L 6/19		06/30/2023	SINKING FUND REDEMPTION		4,566	4,566	4,545	4,557		9		9		4,566				278	06/27/2025	5.C IF
	CPF DENTAL T/L 1L 8/19		06/30/2023	SINKING FUND REDEMPTION		4,627	4,627	4,542	4,599		27		27		4,627				225	08/30/2024	5.C IF
	CPF DENTAL DD T/L 1L 8/19		06/30/2023	SINKING FUND REDEMPTION		2,004	2,004	1,981	1,995		8		8		2,004				131	08/30/2024	5.C IF
	CPF DENTAL R/C 1L 8/19		06/29/2023	VARIOUS		250,888	251,169	249,259	84,468		283		283		249,994				4,715	08/30/2024	5.C IF
	IDS GROUP T/L 1L 10/19		06/30/2023	SINKING FUND REDEMPTION		5,612	5,612	5,493	5,553		60		60		5,612				304	10/08/2025	5.C IF
	VASA FITNESS DD T/L 1L 4/17		06/30/2023	SINKING FUND REDEMPTION		5,214	5,214	5,088	5,211		3		3		5,214				289	04/28/2025	5.C IF
	INMOBI T/L 1L (PIK) 7/20		04/03/2023	SINKING FUND REDEMPTION		15,000	15,000	14,152	14,664		336		336		15,000				948	07/01/2024	5.C IF
	ARI NETWORK T/L 1L (ADD-ON) 9/20		06/30/2023	SINKING FUND REDEMPTION		4,755	4,755	4,660	4,707		48		48		4,755				244	02/28/2025	5.C IF
	ARI NETWORK DD T/L 1L (ADD-ON) 9/20		06/30/2023	SINKING FUND REDEMPTION		386	386	378	382		4		4		386				20	02/28/2025	5.C IF
	CPF DENTAL T/L 1L (ADD-ON) 11/20		06/30/2023	SINKING FUND REDEMPTION		1,837	1,837	1,794	1,818		19		19		1,837				124	08/30/2024	5.C IF
	CPF DENTAL DD T/L 1L (ADD-ON) 11/20		06/30/2023	SINKING FUND REDEMPTION		2,057	2,057	2,037	2,049		8		8		2,057				105	08/30/2024	5.C IF
	THE SMILIST T/L 1L 12/20		06/30/2023	SINKING FUND REDEMPTION		5,554	5,554	5,443	5,489		65		65		5,554				318	12/23/2025	5.C IF
	THE SMILIST DD T/L 1L 12/20		06/30/2023	SINKING FUND REDEMPTION		3,019	3,019	2,988	3,000		19		19		3,019				173	12/23/2025	5.C IF
	D4C DENTAL T/L 1L 12/20		03/31/2023	SINKING FUND REDEMPTION		5,368	5,368	5,261	5,298		71		71		5,368				145	12/30/2026	5.C IF
	D4C DENTAL DD T/L 1L 12/20		06/30/2023	SINKING FUND REDEMPTION		3,336	3,336	3,293	3,307		30		30		3,336				126	12/30/2026	5.C IF
	WRM HOLDINGS T/L 1L 10/20		06/30/2023	SINKING FUND REDEMPTION		3,352	3,352	3,302	3,323		29		29		3,352				192	10/30/2025	5.C IF
	WRM HOLDINGS R/C 1L 10/20		04/27/2023	SINKING FUND REDEMPTION															43	10/30/2025	5.C IF
37954#-AA-2	GLOBAL HOLDINGS INTERCO T/L 1L 3/21		06/30/2023	SINKING FUND REDEMPTION		47,334	47,334	46,624	46,872		461		461		47,334				2,854	03/16/2026	2.C PL
	ARI NETWORK T/L 1L (ADD-ON) 4/21		06/30/2023	SINKING FUND REDEMPTION		1,740	1,740	1,705	1,723		17		17		1,740				60	02/28/2025	5.C IF
	ARI NETWORK DD T/L 1L (ADD-ON) 4/21		06/30/2023	SINKING FUND REDEMPTION		337	337	330	333		4		4		337				17	02/28/2025	5.C IF
	STUDIO MOVIE DD T/L 1L 4/21		05/31/2023	SINKING FUND REDEMPTION															23	04/15/2026	5.C IF
	MERIDIAN WASTE T/L A 1L 4/18		06/30/2023	SINKING FUND REDEMPTION		7,029	7,029	6,923	6,977		52		52		7,029				389	04/22/2024	5.C IF
	MERIDIAN WASTE DD T/L 1L 4/18		06/30/2023	SINKING FUND REDEMPTION		4,155	4,155	4,155	4,155						4,155				230	04/22/2024	5.C IF
	IODINE SOFTWARE T/L B 1L 5/21		06/30/2023	SINKING FUND REDEMPTION		2,467	2,467	2,442	2,449		18		18		2,467				137	05/19/2027	5.C IF
	IODINE SOFTWARE DD T/L 1L 5/21		06/30/2023	SINKING FUND REDEMPTION		3,512	3,512	3,477	3,486		26		26		3,512				196	05/19/2027	5.C IF

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
	EDYNAMIC T/L A 1L 5/21		06/30/2023	SINKING FUND REDEMPTION		4,500	4,500	4,433	4,455		45		45		4,500				316	05/20/2026	5.C IF
	EDYNAMIC T/L B 1L 5/21		06/30/2023	SINKING FUND REDEMPTION		3,938	3,938	3,879	3,899		39		39		3,938				277	05/20/2026	5.C IF
	EDYNAMIC DD T/L 1L 5/21		06/30/2023	VARIOUS		1,733,183	1,749,774	1,723,703	1,722,751		928		928		1,723,679				64,516	05/20/2026	5.C IF
	EDYNAMIC R/C 1L 5/21		05/22/2023	SINKING FUND REDEMPTION															127	05/20/2026	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 6/21		06/30/2023	SINKING FUND REDEMPTION		3,000	3,000	2,955	2,968		32		32		3,000				172	09/01/2025	5.C IF
	ARI NETWORK T/L 1L (ADD-ON) 6/21		06/30/2023	SINKING FUND REDEMPTION		3,763	3,763	3,688	3,721		42		42		3,763				193	02/28/2025	5.C IF
	CONNECT AMERICA T/L 1L 6/21		06/30/2023	SINKING FUND REDEMPTION		19,137	19,137	18,760	18,874		262		262		19,137				874	06/30/2026	5.C IF
	CONNECT AMERICA R/C 1L 6/21		06/29/2023	SINKING FUND REDEMPTION		7,079	7,079	7,079							7,079				299	06/30/2026	5.C IF
	D4C DENTAL DD T/L 1L (ADD-ON) 7/21		06/30/2023	SINKING FUND REDEMPTION		5,100	5,100	5,040	5,053		48		48		5,100				231	12/30/2026	5.C IF
	INGENIO T/L 1L 8/21		06/30/2023	SINKING FUND REDEMPTION		22,500	22,500	22,050	22,182		318		318		22,500				1,370	08/03/2026	5.C IF
	EVERGREEN T/L 1L 8/21		06/30/2023	SINKING FUND REDEMPTION		10,161	10,161	9,958	10,017		145		145		10,161				602	08/13/2026	5.C IF
	EVERGREEN R/C 1L 8/21		06/27/2023	FREE DELIVER OF SECURITIES		58,065	58,065	58,065							58,065				1,771	08/13/2026	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 10/21		06/30/2023	VARIOUS		296,610	299,213	294,724	294,139		597		597		294,736				17,119	09/01/2025	5.C IF
	PENTEC ACQUISITION T/L 1L 10/21		06/30/2023	SINKING FUND REDEMPTION		6,677	6,677	6,610	6,627		50		50		6,677				365	10/08/2026	5.C IF
	CPF DENTAL DD T/L 1L (ADD-ON) 10/21		06/30/2023	SINKING FUND REDEMPTION		3,441	3,441	3,407	3,423		18		18		3,441				234	08/30/2024	5.C IF
	REFOCUS MANAGEMENT T/L 1L 12/21		06/30/2023	VARIOUS		1,896,740	1,925,108	1,886,606	1,884,808		1,991		1,991		1,886,800				52,785	12/30/2026	5.C IF
	SOUTH COAST TERMINALS T/L 1L 12/21		06/30/2023	SINKING FUND REDEMPTION		380,684	380,684	373,071	374,698		5,987		5,987		380,684				14,554	12/10/2026	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 12/21		06/30/2023	SINKING FUND REDEMPTION		3,750	3,750	3,694	3,711		39		39		3,750				215	09/01/2025	5.C IF
	VALANT MEDICAL SOLUTION R/C 1L 12/21		06/29/2023	SINKING FUND REDEMPTION															104	12/30/2026	5.C IF
	7 MINDSETS INTERMEDIATE T/L 1L 12/21		06/30/2023	SINKING FUND REDEMPTION		4,675	4,675	4,581	4,601		74		74		4,675				114	12/30/2026	5.C IF
	7 MINDSETS INTERMEDIATE DD T/L 1L 12/21		06/30/2023	SINKING FUND REDEMPTION		1,558	1,558	1,543			16		16		1,558				58	12/30/2026	5.C IF
	7 MINDSETS INTERMEDIATE R/C 1L 12/21		06/15/2023	SINKING FUND REDEMPTION															164	12/30/2026	5.C IF
	THE SMILIST DD T/L B 1L (ADD-ON) 1/22		06/30/2023	SINKING FUND REDEMPTION		6,430	6,430	6,365	6,378		52		52		6,430				369	12/23/2025	5.C IF
	WISER SOLUTIONS T/L 1L 4/22		04/28/2023	VARIOUS		1,616,160	1,640,429	1,609,714	1,605,876		1,931		1,931		1,607,807				119,168	04/29/2027	5.C IF
	WISER SOLUTIONS DD T/L 1L 4/22		04/28/2023	VARIOUS		321,558	321,558	321,558	321,558						321,558				24,042	04/29/2027	5.C IF
	PURCHASING POWER T/L 1L 5/22		06/30/2023	SINKING FUND REDEMPTION		14,284	14,284	14,104	14,128		156		156		14,284				819	04/30/2027	5.C IF
	SERVICE COMPRESSION DD T/L 1L 5/22		06/30/2023	VARIOUS		1,800,883	1,857,334	1,791,454	1,023,894		1,778		1,778		1,800,883				25,795	05/06/2027	5.C IF

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
	GOODNIGHT WATER T/L 1L 6/22		06/15/2023	SINKING FUND REDEMPTION		55,313	55,313	54,483	54,580		733		733		55,313				1,984	06/03/2027	5.C IF
	WEST DERMATOLOGY T/L 1L 6/22		06/30/2023	SINKING FUND REDEMPTION		244,538	244,538	239,648	240,109		4,429		4,429		244,538				4,644	03/17/2028	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 6/22		06/30/2023	SINKING FUND REDEMPTION		184	184	184							184				1	09/01/2025	5.C IF
	LONG ISLAND VISION T/L 1L 8/22		06/30/2023	SINKING FUND REDEMPTION		7,935	7,935	7,757	7,771		163		163		7,935				485	08/11/2027	5.C IF
	LONG ISLAND VISION R/C 1L 8/22		05/10/2023	SINKING FUND REDEMPTION		72,338	72,338	69,625	69,837		2,500		2,500		72,338				4,475	08/11/2027	5.C IF
	LONG ISLAND VISION DD T/L 1L 8/22		06/14/2023	SINKING FUND REDEMPTION															1	08/11/2027	5.C IF
	B-BILLBOARD T/L 1L 11/22		06/30/2023	SINKING FUND REDEMPTION		7,726	7,726	7,571	7,574		152		152		7,726				380	11/26/2027	5.C IF
	DENTIVE T/L 1L 12/22		06/30/2023	SINKING FUND REDEMPTION		5,695	5,695	5,524	5,524		171		171		5,695				350	12/22/2028	5.C IF
	DENTIVE DD T/L 1L 12/22		04/20/2023	SINKING FUND REDEMPTION															290	12/22/2028	5.C IF
	7 MINDSETS INTERMEDIATE T/L 1L (ADD-ON)		06/30/2023	SINKING FUND REDEMPTION		2,094	2,094	2,031			63		63		2,094				48	12/30/2026	5.C IF
	7 MINDSETS INTERMEDIATE DD T/L 1L (ADD-O		06/30/2023	SINKING FUND REDEMPTION		195	195	192			3		3		195				6	12/30/2026	5.C IF
	IRONHORSE PURCHASER T/L 1L (ADD-ON) 2/23		06/30/2023	SINKING FUND REDEMPTION		12,877	12,877	12,490			373		373		12,877				190	09/30/2027	5.C IF
58401D-AC-8	MED PARENTCO T/L 1L 8/19		06/30/2023	SINKING FUND REDEMPTION		2,999	2,999	2,574	2,595		403		403		2,999				137	08/31/2026	5.A FE
78434C-AB-1	SDG MGMT COMPANY T/L 1L 5/22		06/30/2023	SINKING FUND REDEMPTION		6,608	6,608	6,478	6,489		119		119		6,608				493	05/26/2028	5.C IF
78434C-AD-7	SDG MGMT COMPANY DD T/L 1L 5/22		06/30/2023	VARIOUS		30,774	30,774	30,774	30,239						30,774				1,154	05/26/2028	5.C IF
87258Y-AC-5	TERRA MILLENNIUM DD T/L 1L 6/22		05/01/2023	SINKING FUND REDEMPTION															2,447	06/30/2028	4.B FE
87258Y-AD-3	TERRA MILLENNIUM T/L 1L 6/22		04/28/2023	SINKING FUND REDEMPTION		7,447	7,447	6,787	6,827		619		619		7,447				251	06/30/2028	4.B FE
	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19		06/30/2023	SINKING FUND REDEMPTION		1,544	1,544	1,514	1,535		9		9		1,544				103	07/18/2024	5.C IF
	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/1		06/30/2023	SINKING FUND REDEMPTION		101	101	91	98		3		3		101				7	07/18/2024	5.C IF
	HISPANIC FOOD T/L 1L 8/22		03/31/2023	SINKING FUND REDEMPTION		2,995	2,995	2,815	2,825		170		170		2,995				87	08/01/2029	4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						10,253,839	10,382,402	10,184,323	8,717,205		26,187		26,187		10,215,730				398,780	XXX	XXX
2509999997. Total - Bonds - Part 4						272,610,668	278,378,367	277,600,744	241,151,441	11,208	60,303		71,511		277,355,473		(4,784,756)	(4,784,756)	(2,537,405)	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						272,610,668	278,378,367	277,600,744	241,151,441	11,208	60,303		71,511		277,355,473		(4,784,756)	(4,784,756)	(2,537,405)	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
PPFY70-H9-4	Grace Building Class A - Equity position		06/30/2023	private		29,442,997		29,442,997	29,442,997												

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
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						29,442,997	XXX	29,442,997	29,442,997											XXX	XXX
5989999997. Total - Common Stocks - Part 4						29,442,997	XXX	29,442,997	29,442,997											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						29,442,997	XXX	29,442,997	29,442,997											XXX	XXX
5999999999. Total - Preferred and Common Stocks						29,442,997	XXX	29,442,997	29,442,997											XXX	XXX
6009999999 - Totals						302,053,665	XXX	307,043,741	270,594,438	11,208	60,303		71,511		277,355,473		(4,784,756)	(4,784,756)	(2,537,405)	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 853SPC192	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				2,700,000	3899.380/4035.860	53,595			94,334		94,334	45,480						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC193	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	12125.690/12958.720	88,700			171,458		171,458	123,050						
S&P 500 INDEX CALLSPREAD_1YR 853SPC194	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				23,800,000	3899.380/4075.240	597,142			1,071,446		1,071,446	530,213						
S&P 500 INDEX CALLSPREAD_1YR 853SPC195	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				3,600,000	3899.380/4290.490	183,240			359,836		359,836	203,993						
S&P 500 INDEX DIGITAL_1YR 853SPC196	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				4,800,000	3,899.38	104,640			169,148		169,148	74,686						
S&P 500 INDEX CLIQUET_1YR 853SPC197	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				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				2,500,000	356.50	57,750			21,199		21,199	(5,514)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC202	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	3863.160/3998.370	50,250			87,137		87,137	39,864						
S&P 500 INDEX CALLSPREAD_1YR 853SPC203	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				35,000,000	3863.160/4034.680	869,400			1,547,196		1,547,196	724,080						
S&P 500 INDEX CALLSPREAD_1YR 853SPC204	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				6,000,000	3863.160/4248.700	306,600			593,832		593,832	317,564						
S&P 500 INDEX DIGITAL_1YR 853SPC205	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				7,500,000	3,863.16	163,125			261,516		261,516	109,944						
S&P 500 INDEX CLIQUET_1YR 853SPC206	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				8,100,000	3,863.16	154,710												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC207	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	355.62	57,250			28,368		28,368	(1,536)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC211	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	3961.630/4100.290	50,000			86,648		86,648	44,385						
S&P 500 INDEX CALLSPREAD_1YR 853SPC212	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				54,400,000	3961.630/4136.340	1,345,312			2,372,374		2,372,374	1,240,353						
S&P 500 INDEX CALLSPREAD_1YR 853SPC213	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				9,300,000	3961.630/4360.570	475,230			903,313		903,313	532,505						
S&P 500 INDEX DIGITAL_1YR 853SPC214	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				12,300,000	3,961.63	268,140			427,092		427,092	201,342						
S&P 500 INDEX CLIQUET_1YR 853SPC215	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				15,300,000	3,961.63	272,340						(2,294)						

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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 853SPC216	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	358.81	57,500			14,958		14,958	(7,250)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC220	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	12940.780/13695.230	77,525			141,993		141,993	116,270						
S&P 500 INDEX CALLSPREAD_1YR 853SPC221	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				9,500,000	4118.630/4304.380	241,205			401,355		401,355	241,877						
S&P 500 INDEX CALLSPREAD_1YR 853SPC222	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,000,000	4118.630/4524.730	150,300			235,167		235,167	147,705						
S&P 500 INDEX DIGITAL_1YR 853SPC223	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,900,000	4,118.63	62,640			96,776		96,776	53,263						
S&P 500 INDEX CLIQUET_1YR 853SPC224	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	4,118.63	51,000												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC225	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,600,000	363.45	60,060			5,956		5,956	(8,696)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC226	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				31,300,000	4118.630/4509.900	1,521,180			2,409,294		2,409,294	1,515,833						
S&P 500 INDEX CALLSPREAD_1YR 853SPC227	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	4180.410/4448.120	84,000			137,418		137,418	88,654						
S&P 500 INDEX CALLSPREAD_1YR 853SPC228	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4118.630/4612.870	145,250			208,321		208,321	127,693						
S&P 500 INDEX CALL_1YR 853SPC229	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				6,400,000	4,448.12	367,872			103,112		103,112	16,866						
S&P 500 INDEX DIGITAL_1YR 853SPC230	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				2,500,000	4,118.63	115,750			181,365		181,365	99,818						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC232	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	13159.160/13813.170	67,500			118,905		118,905	99,326						
S&P 500 INDEX CALLSPREAD_1YR 853SPC233	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				29,100,000	4140.060/4325.530	734,193			1,188,752		1,188,752	715,625						
S&P 500 INDEX CALLSPREAD_1YR 853SPC234	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				6,500,000	4140.060/4552.000	330,200			487,178		487,178	302,155						
S&P 500 INDEX CALL_1YR 853SPC235	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4,140.06	253,500			203,660		203,660	108,499						
S&P 500 INDEX DIGITAL_1YR 853SPC236	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				6,400,000	4,140.06	141,440			214,387		214,387	118,600						
S&P 500 INDEX CLIQUET_1YR 853SPC237	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				4,800,000	4,140.06	90,720						(138)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC238	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,900,000	362.89	66,700			9,430		9,430	(8,593)						

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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 853SPC241	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,499,999	13635.210/14333.330	69,250			115,104		115,104	101,598						
S&P 500 INDEX CALLSPREAD_1YR 853SPC242	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				39,100,000	4305.200/4499.800	1,004,870			1,256,071		1,256,071	808,395						
S&P 500 INDEX CALLSPREAD_1YR 853SPC243	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				5,700,000	4305.200/4737.440	294,120			252,259		252,259	145,153						
S&P 500 INDEX DIGITAL_1YR 853SPC244	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				6,900,000	4,305.20	154,560			207,206		207,206	129,500						
S&P 500 INDEX CLIQUET_1YR 853SPC245	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				8,100,000	4,305.20	165,240												
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC246	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				5,100,000	363.44	117,810			17,402		17,402	(13,618)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC250	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4140.770/4285.700	51,000			78,647		78,647	44,803						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC251	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	12917.860/13660.640	76,500			135,777		135,777	107,130						
S&P 500 INDEX CALLSPREAD_1YR 853SPC252	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				32,800,000	4140.770/4323.380	822,624			1,283,315		1,283,315	741,142						
S&P 500 INDEX CALLSPREAD_1YR 853SPC253	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				7,600,000	4140.770/4549.460	392,084			565,698		565,698	340,484						
S&P 500 INDEX DIGITAL_1YR 853SPC254	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				7,000,000	4,140.77	155,400			228,535		228,535	121,739						
S&P 500 INDEX CLIQUET_1YR 853SPC255	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				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				3,700,000	358.79	85,100			34,234		34,234	(3,125)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC260	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				34,900,000	3966.850/4139.800	848,070			1,427,999		1,427,999	688,046						
S&P 500 INDEX CALLSPREAD_1YR 853SPC261	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				5,700,000	3966.850/4364.730	291,840			512,466		512,466	273,157						
S&P 500 INDEX DIGITAL_1YR 853SPC262	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				6,400,000	3,966.85	132,480			214,545		214,545	95,233						
S&P 500 INDEX CLIQUET_1YR 853SPC263	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				9,100,000	3,966.85	170,170						(845)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC264	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				4,300,000	353.99	98,900			79,875		79,875	11,650						
S&P 500 INDEX CALLSPREAD_1YR 853SPC265	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				30,700,000	3966.850/4372.660	1,590,260			2,807,031		2,807,031	1,500,262						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC266	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27				2,500,000	3966.850/4442.870	148,500			260,439		260,439	142,333						
S&P 500 INDEX CALL_1YR 853SPC267	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				6,800,000	4,284.20	445,400			394,634		394,634	191,158						
S&P 500 INDEX CALLSPREAD_1YR 853SPC271	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	4006.180/4146.400	49,975			81,053		81,053	39,315						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC272	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,499,998	12321.200/12897.830	62,250			112,077		112,077	75,553						
S&P 500 INDEX CALLSPREAD_1YR 853SPC273	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				26,200,000	4006.180/4185.260	653,690			1,078,919		1,078,919	533,530						
S&P 500 INDEX CALLSPREAD_1YR 853SPC274	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				4,500,000	4006.180/4403.190	228,330			388,146		388,146	210,037						
S&P 500 INDEX DIGITAL_1YR 853SPC275	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				4,500,000	4,006.18	96,750			147,511		147,511	67,131						
S&P 500 INDEX CLIQUET_1YR 853SPC276	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				5,700,000	4,006.18	102,030						(9,784)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC277	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27				2,500,000	354.82	57,250			43,176		43,176	5,567						
S&P 500 INDEX CALLSPREAD_1YR 853SPC278	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	4006.180/4137.580	47,025			76,045		76,045	36,742						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC282	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,001	11861.380/12541.040	76,075			137,872		137,872	83,221						
S&P 500 INDEX CALLSPREAD_1YR 853SPC283	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				41,800,000	3873.330/4047.240	1,034,968			1,769,671		1,769,671	763,098						
S&P 500 INDEX CALLSPREAD_1YR 853SPC284	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				6,100,000	3873.330/4262.210	310,978			561,695		561,695	267,594						
S&P 500 INDEX DIGITAL_1YR 853SPC285	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				7,000,000	3,873.33	153,580			233,427		233,427	92,899						
S&P 500 INDEX CLIQUET_1YR 853SPC286	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				8,500,000	3,873.33	162,350						(18,289)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC287	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,700,000	351.40	61,290			67,912		67,912	13,724						
S&P 500 INDEX CALLSPREAD_1YR 853SPC290	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	3693.230/3822.490	48,725			84,149		84,149	29,738						
S&P 500 INDEX CALLSPREAD_1YR 853SPC291	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				32,300,000	3693.230/3853.520	761,311			1,346,092		1,346,092	482,865						
S&P 500 INDEX CALLSPREAD_1YR 853SPC292	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				6,000,000	3693.230/4064.400	302,760			571,103		571,103	226,487						

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S&P 500 INDEX DIGITAL_1YR 853SPC293	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				5,900,000	3,693.23	122,720			198,300		198,300	65,544						
S&P 500 INDEX CLIQUET_1YR 853SPC294	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				9,000,000	3,693.23	148,500			410,565		410,565	274,928						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC295	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	347.17	57,000			90,438		90,438	21,728						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC298	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,200,000	10971.220/11548.310	89,920			163,291		163,291	74,952						
S&P 500 INDEX CALLSPREAD_1YR 853SPC299	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				33,600,000	3585.620/3743.750	812,112			1,427,075		1,427,075	455,368						
S&P 500 INDEX CALLSPREAD_1YR 853SPC300	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				6,000,000	3585.620/3943.110	302,400			571,156		571,156	201,519						
S&P 500 INDEX DIGITAL_1YR 853SPC301	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				6,400,000	3,585.62	133,120			215,936		215,936	63,627						
S&P 500 INDEX CLIQUET_1YR 853SPC302	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				10,300,000	3,585.62	190,550			656,593		656,593	466,725						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC303	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,900,000	346.19	65,830			113,168		113,168	27,403						
S&P 500 INDEX CALLSPREAD_1YR 853SPC304	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				3,300,000	3585.620/4015.890	194,007			376,403		376,403	137,547						
S&P 500 INDEX CALL_1YR 853SPC305	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				6,700,000	3,872.47	488,430			1,180,241		1,180,241	556,926						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC306	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				1,000,000	346.19	22,500			39,023		39,023	9,449						
S&P 500 INDEX CALLSPREAD_1YR 853SPC311	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				35,600,000	3790.930/4169.640	1,801,360			3,279,613		3,279,613	1,401,266						
S&P 500 INDEX CALLSPREAD_1YR 853SPC312	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				11,100,000	3639.660/3814.360	290,154			508,952		508,952	172,204						
S&P 500 INDEX CALLSPREAD_1YR 853SPC313	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				3,000,000	3639.660/4001.440	151,320			281,721		281,721	104,187						
S&P 500 INDEX DIGITAL_1YR 853SPC314	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,700,000	3,639.66	56,430			89,976		89,976	27,758						
S&P 500 INDEX CLIQUET_1YR 853SPC315	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	3,639.66	45,750			179,799		179,799	117,486						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC318	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	10791.350/11323.360	65,725			119,282		119,282	51,248						
S&P 500 INDEX CALLSPREAD_1YR 853SPC319	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				21,000,000	3588.840/3743.520	489,300			866,082		866,082	274,844						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC320	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	3588.840/3947.370	125,250			236,639		236,639	82,982						
S&P 500 INDEX CALL_1YR 853SPC321	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	3,588.84	297,250			634,520		634,520	271,464						
S&P 500 INDEX DIGITAL_1YR 853SPC322	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,500,000	3,588.84	72,450			117,044		117,044	34,425						
S&P 500 INDEX CLIQUET_1YR 853SPC323	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				4,200,000	3,588.84	62,160			101,304		101,304	45,618						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC324	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,900,000	346.43	65,540			112,162		112,162	26,607						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC328	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	11147.730/11664.980	62,000			111,333		111,333	52,655						
S&P 500 INDEX CALLSPREAD_1YR 853SPC329	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				34,600,000	3719.980/3885.890	833,860			1,453,107		1,453,107	523,577						
S&P 500 INDEX CALLSPREAD_1YR 853SPC330	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				5,400,000	3719.980/4089.000	266,166			496,283		496,283	195,594						
S&P 500 INDEX DIGITAL_1YR 853SPC331	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				7,600,000	3,719.98	158,840			249,156		249,156	83,255						
S&P 500 INDEX CLIQUET_1YR 853SPC332	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				11,500,000	3,719.98	182,850			320,977		320,977	152,232						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC333	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				3,800,000	346.47	85,500			147,271		147,271	34,603						
S&P 500 INDEX CALLSPREAD_1YR 853SPC336	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,700,000	3859.110/3994.180	51,840			86,968		86,968	34,662						
S&P 500 INDEX CALLSPREAD_1YR 853SPC337	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				31,100,000	3859.110/4027.370	730,850			1,243,960		1,243,960	502,642						
S&P 500 INDEX CALLSPREAD_1YR 853SPC338	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				6,800,000	3859.110/4241.550	334,560			601,777		601,777	265,916						
S&P 500 INDEX DIGITAL_1YR 853SPC339	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				7,700,000	3,859.11	159,390			248,677		248,677	93,608						
S&P 500 INDEX CLIQUET_1YR 853SPC340	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				7,200,000	3,859.11	126,000			269,476		269,476	177,211						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC341	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,100,000	347.26	69,440			114,331		114,331	26,296						
S&P 500 INDEX CALLSPREAD_1YR 853SPC346	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				2,500,000	3856.100/3991.060	48,850			80,174		80,174	31,641						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC347	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				3,100,000	11288.950/11838.720	79,794			143,403		143,403	70,252						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC348	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				32,500,000	3856.100/4023.840	775,775			1,291,333		1,291,333	516,488						
S&P 500 INDEX CALLSPREAD_1YR 853SPC349	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				6,700,000	3856.100/4240.170	337,680			592,968		592,968	259,003						
S&P 500 INDEX DIGITAL_1YR 853SPC350	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				5,800,000	3,856.10	122,960			187,628		187,628	69,987						
S&P 500 INDEX CLIQUET_1YR 853SPC351	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				6,600,000	3,856.10	110,220			67,699		67,699	7,798						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC352	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	347.00	56,000			94,393		94,393	21,645						
S&P 500 INDEX CALLSPREAD_1YR 853SPC353	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				34,500,000	3856.100/4241.320	1,742,250			3,061,882		3,061,882	1,338,040						
S&P 500 INDEX CALLSPREAD_1YR 853SPC354	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	3913.940/4183.870	89,150			155,889		155,889	68,077						
S&P 500 INDEX CALLSPREAD_1YR 853SPC355	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,200,000	3856.100/4318.830	188,160			336,091		336,091	151,392						
S&P 500 INDEX CALL_1YR 853SPC356	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				7,200,000	4,164.97	524,088			734,979		734,979	347,996						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC357	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,000,000	347.00	22,400			37,757		37,757	8,658						
S&P 500 INDEX CALLSPREAD_1YR 853SPC361	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	3719.890/3982.140	92,750			163,054		163,054	60,420						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC362	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	11059.500/11673.300	72,250			131,900		131,900	60,903						
S&P 500 INDEX CALLSPREAD_1YR 853SPC363	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				32,200,000	3828.110/4001.520	797,916			1,332,193		1,332,193	518,279						
S&P 500 INDEX CALLSPREAD_1YR 853SPC364	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,900,000	3828.110/4206.710	144,797			255,659		255,659	107,943						
S&P 500 INDEX DIGITAL_1YR 853SPC365	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				7,100,000	3,828.11	149,100			231,398		231,398	83,539						
S&P 500 INDEX CLIQUET_1YR 853SPC366	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				8,400,000	3,828.11	145,320			355,724		355,724	198,833						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC367	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,700,000	348.53	82,510			126,266		126,266	27,927						
S&P 500 INDEX CALLSPREAD_1YR 853SPC371	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				5,100,000	3991.730/4223.650	164,220			256,888		256,888	115,153						
S&P 500 INDEX CLIQUET_1YR 853SPC372	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				3,100,000	3,991.73	86,800			80,840		80,840	10,770						

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC373	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	353.10	56,250			60,378		60,378	11,288						
S&P 500 INDEX CALLSPREAD_1YR 853SPC374	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	3946.560/4084.689	50,000			77,808		77,808	32,441						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC375	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				2,500,001	11676.860/12305.075	62,775			125,193		125,193	67,647						
S&P 500 INDEX CALLSPREAD_1YR 853SPC376	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				28,100,000	3946.560/4118.235	687,888			1,082,044		1,082,044	456,830						
S&P 500 INDEX CALLSPREAD_1YR 853SPC377	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				5,700,000	3946.560/4349.109	299,364			493,052		493,052	227,425						
S&P 500 INDEX DIGITAL_1YR 853SPC378	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				7,500,000	3,946.56	159,750			236,220		236,220	93,373						
S&P 500 INDEX CLIQUET_1YR 853SPC379	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653				7,300,000	3,946.56	127,750			133,327		133,327	38,865						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC380	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				2,500,000	352.58	55,750			63,254		63,254	12,154						
S&P 500 INDEX CALLSPREAD_1YR 853SPC383	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				5,900,000	4003.580/4196.552	161,483			246,010		246,010	108,584						
S&P 500 INDEX CALLSPREAD_1YR 853SPC384	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				3,000,000	4003.580/4404.738	157,800			247,506		247,506	117,899						
S&P 500 INDEX DIGITAL_1YR 853SPC385	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	4,003.58	54,000			77,334		77,334	31,791						
S&P 500 INDEX CLIQUET_1YR 853SPC386	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,500,000	4,003.58	51,000			68,824		68,824	40,842						
S&P 500 INDEX CALLSPREAD_1YR 853SPC390	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				27,600,000	3957.630/4129.786	684,480			1,051,772		1,051,772	441,527						
S&P 500 INDEX DIGITAL_1YR 853SPC391	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				4,300,000	3,957.63	92,020			132,687		132,687	52,316						
S&P 500 INDEX CLIQUET_1YR 853SPC392	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				7,300,000	3,957.63	152,570			267,987		267,987	178,897						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC393	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				4,900,000	352.34	108,780			128,830		128,830	25,109						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC396	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				2,500,000	12041.890/12696.970	73,750			123,692		123,692	72,054						
S&P 500 INDEX CALLSPREAD_1YR 853SPC397	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				22,800,000	4076.570/4250.640	560,880			818,926		818,926	374,691						
S&P 500 INDEX CALLSPREAD_1YR 853SPC398	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				5,200,000	4076.570/4483.000	260,000			406,113		406,113	201,077						

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S&P 500 INDEX DIGITAL_1YR 853SPC399	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				5,700,000	4,076.57	121,410			169,084		169,084	72,411						
S&P 500 INDEX CLIQUET_1YR 853SPC400	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				5,500,000	4,076.57	101,750			30,486		30,486	(5,549)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC401	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				4,200,000	355.76	92,820			83,316		83,316	13,426						
S&P 500 INDEX CALLSPREAD_1YR 853SPC402	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				31,700,000	4076.570/4483.820	1,668,054			2,479,848		2,479,848	1,228,099						
S&P 500 INDEX CALLSPREAD_1YR 853SPC403	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				6,500,000	4137.720/4423.080	239,850			359,212		359,212	178,553						
S&P 500 INDEX CALLSPREAD_1YR 853SPC404	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,700,000	4076.570/4565.760	164,970			243,871		243,871	122,795						
S&P 500 INDEX CALL_1YR 853SPC405	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				6,300,000	4,402.70	401,310			357,665		357,665	151,708						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC406	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,000,000	355.76	22,100			19,837		19,837	3,197						
S&P 500 INDEX CALLSPREAD_1YR 853SPC409	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,600,000	3941.260/4171.820	85,800			132,133		132,133	55,556						
S&P 500 INDEX CLIQUET_1YR 853SPC410	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	3,941.26	77,250			147,284		147,284	81,706						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC411	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				3,100,000	353.87	68,510			72,927		72,927	13,302						
S&P 500 INDEX CALLSPREAD_1YR 853SPC412	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	3963.510/4102.230	50,750			76,466		76,466	31,533						
S&P 500 INDEX CALLSPREAD_1YR 853SPC413	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				23,100,000	3963.510/4136.720	578,655			877,766		877,766	366,380						
S&P 500 INDEX CALLSPREAD_1YR 853SPC414	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				5,900,000	3963.510/4357.090	308,393			488,351		488,351	220,896						
S&P 500 INDEX DIGITAL_1YR 853SPC415	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				5,600,000	3,963.51	119,840			171,170		171,170	67,245						
S&P 500 INDEX CLIQUET_1YR 853SPC416	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				5,200,000	3,963.51	94,640			130,724		130,724	67,988						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC417	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,800,000	354.52	83,600			85,046		85,046	15,015						
S&P 500 INDEX CALLSPREAD_1YR 853SPC421	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				5,400,000	3895.750/4093.654	153,900			240,861		240,861	95,950						
S&P 500 INDEX CALLSPREAD_1YR 853SPC422	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				3,700,000	3895.750/4281.429	192,400			312,342		312,342	133,064						

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S&P 500 INDEX DIGITAL_1YR 853SPC423	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	3,895.75	54,500			79,357		79,357	29,420						
S&P 500 INDEX CLIQUET_1YR 853SPC424	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,800,000	3,895.75	66,080			81,289		81,289	12,952						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC426	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				3,700,000	11072.420/11639.327	102,342			176,618		176,618	79,193						
S&P 500 INDEX CALLSPREAD_1YR 853SPC427	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653				29,900,000	3821.620/3997.414	769,626			1,227,040		1,227,040	457,792						
S&P 500 INDEX CALLSPREAD_1YR 853SPC428	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				3,900,000	3821.620/4216.775	207,402			350,074		350,074	141,069						
S&P 500 INDEX CALL_1YR 853SPC429	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				2,500,000	3,821.62	277,075			481,198		481,198	205,637						
S&P 500 INDEX DIGITAL_1YR 853SPC430	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				3,300,000	3,821.62	71,940			104,571		104,571	36,284						
S&P 500 INDEX CLIQUET_1YR 853SPC431	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653				9,100,000	3,821.62	159,250			528,871		528,871	342,720						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC432	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653				7,200,000	353.31	158,400			181,309		181,309	34,196						
S&P 500 INDEX CALLSPREAD_1YR 853SPC436	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				15,900,000	3822.390/3990.575	389,232			623,568		623,568	231,706						
S&P 500 INDEX CALLSPREAD_1YR 853SPC437	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				4,400,000	3822.390/4198.895	223,652			376,677		376,677	150,596						
S&P 500 INDEX DIGITAL_1YR 853SPC438	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				3,900,000	3,822.39	84,240			123,036		123,036	42,651						
S&P 500 INDEX CLIQUET_1YR 853SPC439	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653				4,500,000	3,822.39	83,250			239,859		239,859	141,840						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC440	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				3,300,000	352.58	72,600			88,140		88,140	17,096						
S&P 500 INDEX CALLSPREAD_1YR 853SPC443	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				26,900,000	3849.280/4032.120	715,540			1,127,234		1,127,234	427,356						
S&P 500 INDEX CALLSPREAD_1YR 853SPC444	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				3,000,000	3849.280/4232.670	156,090			256,694		256,694	104,127						
S&P 500 INDEX DIGITAL_1YR 853SPC445	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				3,500,000	3,849.28	75,250			108,370		108,370	38,277						
S&P 500 INDEX CLIQUET_1YR 853SPC446	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				3,700,000	3,849.28	72,150			163,245		163,245	89,335						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC447	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	352.68	54,750			66,944		66,944	12,954						

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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)
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC451	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				3,000,000	10741.220/11341.650		90,120		156,479		156,479	66,359						
S&P 500 INDEX CALLSPREAD_1YR 853SPC452	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				18,300,000	3808.100/3993.170		495,564		788,189		788,189	292,625						
S&P 500 INDEX CALLSPREAD_1YR 853SPC453	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	3808.100/4189.290		129,750		216,690		216,690	86,940						
S&P 500 INDEX DIGITAL_1YR 853SPC454	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,800,000	3,808.10		61,096		87,986		87,986	26,890						
S&P 500 INDEX CLIQUET_1YR 853SPC455	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				5,600,000	3,808.10		120,400		362,909		362,909	242,509						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC456	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				4,100,000	353.16		90,610		107,003		107,003	16,393						
S&P 500 INDEX CALLSPREAD_1YR 853SPC457	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				35,100,000	3808.100/4189.670		1,814,670		3,045,189		3,045,189	1,230,519						
S&P 500 INDEX CALLSPREAD_1YR 853SPC458	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	3865.220/4131.790		91,000		151,796		151,796	60,796						
S&P 500 INDEX CALLSPREAD_1YR 853SPC459	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,800,000	3808.100/4265.070		228,380		390,312		390,312	161,932						
S&P 500 INDEX CALL_1YR 853SPC460	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				8,200,000	4,188.53		456,740		926,228		926,228	469,488						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC461	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,200,000	353.16		26,520		31,318		31,318	4,798						
S&P 500 INDEX CALLSPREAD_1YR 853SPC466	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	3919.250/4056.420		51,225		76,033		76,033	24,808						
S&P 500 INDEX CALLSPREAD_1YR 853SPC467	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				25,600,000	3919.250/4086.210		624,640		944,220		944,220	319,580						
S&P 500 INDEX CALLSPREAD_1YR 853SPC468	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				4,900,000	3919.250/4307.260		254,506		405,493		405,493	150,987						
S&P 500 INDEX DIGITAL_1YR 853SPC469	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				6,200,000	3,919.25		131,440		189,131		189,131	57,691						
S&P 500 INDEX CLIQUET_1YR 853SPC470	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				6,300,000	3,919.25		114,030		129,169		129,169	15,139						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC471	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				4,700,000	355.93		102,460		99,810		99,810	(2,650)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC474	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	3983.170/4311.780		112,000		170,373		170,373	58,373						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC475	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	11557.190/12255.240		70,000		136,698		136,698	66,698						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC476	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				26,800,000	3990.970/4169.370		702,160		1,012,690		1,012,690	310,530						
S&P 500 INDEX CALLSPREAD_1YR 853SPC477	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				3,500,000	3990.970/4391.660		188,300		284,210		284,210	95,910						
S&P 500 INDEX DIGITAL_1YR 853SPC478	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				5,000,000	3,990.97		117,500		154,605		154,605	37,105						
S&P 500 INDEX CLIQUET_1YR 853SPC479	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				9,200,000	3,990.97		186,760		225,338		225,338	38,578						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC480	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				3,000,000	357.90		65,400		54,990		54,990	(10,410)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC484	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	3898.850/4220.120		115,000		174,701		174,701	59,701						
S&P 500 INDEX CALLSPREAD_1YR 853SPC485	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				25,300,000	4016.950/4190.480		652,740		913,896		913,896	261,156						
S&P 500 INDEX CALLSPREAD_1YR 853SPC486	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				7,100,000	4016.950/4414.630		383,400		560,543		560,543	177,143						
S&P 500 INDEX DIGITAL_1YR 853SPC487	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				6,200,000	4,016.95		145,700		185,961		185,961	40,261						
S&P 500 INDEX CLIQUET_1YR 853SPC488	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				7,700,000	4,016.95		155,540		228,110		228,110	72,570						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC489	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				3,800,000	359.12		82,840		63,853		63,853	(18,987)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC493	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				5,800,000	4076.600/4315.900		201,840		274,065		274,065	72,225						
S&P 500 INDEX CLIQUET_1YR 853SPC494	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	4,076.60		77,250		103,334		103,334	26,084						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC495	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	359.04		54,500		42,985		42,985	(11,515)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC496	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	12803.140/13576.450		84,750		125,996		125,996	41,246						
S&P 500 INDEX CALLSPREAD_1YR 853SPC497	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				26,600,000	4179.760/4362.420		707,560		904,556		904,556	196,996						
S&P 500 INDEX CALLSPREAD_1YR 853SPC498	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				5,900,000	4179.760/4594.390		320,370		417,972		417,972	97,602						
S&P 500 INDEX DIGITAL_1YR 853SPC499	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				6,000,000	4,179.76		143,820		169,469		169,469	25,649						
S&P 500 INDEX CLIQUET_1YR 853SPC500	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				6,200,000	4,179.76		135,780		116,540		116,540	(19,240)						

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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 853SPC501	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				3,300,000	360.53		71,610		50,227		50,227	(21,383)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC502	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				38,300,000	4179.760/4598.150		2,091,180		2,732,875		2,732,875	641,695						
S&P 500 INDEX CALLSPREAD_1YR 853SPC503	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				2,500,000	4242.460/4535.040		96,500		125,977		125,977	29,477						
S&P 500 INDEX CALLSPREAD_1YR 853SPC504	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				3,300,000	4179.760/4681.330		205,920		269,746		269,746	63,826						
S&P 500 INDEX CALL_1YR 853SPC505	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				7,200,000	4,597.74		262,800		281,604		281,604	18,804						
S&P 500 INDEX CALLSPREAD_1YR 853SPC506	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				2,500,000	4179.760/4493.240		108,250		139,883		139,883	31,633						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC507	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				1,000,000	360.53		21,700		15,220		15,220	(6,480)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC511	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				7,000,000	4164.000/4388.440		228,200		291,888		291,888	63,688						
S&P 500 INDEX CLIQUET_1YR 853SPC512	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	4,164.00		103,500		127,626		127,626	24,126						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC513	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,900,000	356.90		62,640		60,104		60,104	(2,536)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC514	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	4081.500/4224.350		53,750		71,356		71,356	17,606						
S&P 500 INDEX CALLSPREAD_1YR 853SPC515	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				29,200,000	4081.500/4255.780		756,280		1,010,632		1,010,632	254,352						
S&P 500 INDEX CALLSPREAD_1YR 853SPC516	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				7,400,000	4081.500/4494.140		409,960		570,484		570,484	160,524						
S&P 500 INDEX DIGITAL_1YR 853SPC517	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				5,800,000	4,081.50		147,320		183,318		183,318	35,998						
S&P 500 INDEX CLIQUET_1YR 853SPC518	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				3,800,000	4,081.50		76,000		72,742		72,742	(3,258)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC519	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				2,600,000	355.77		56,160		58,948		58,948	2,788						
S&P 500 INDEX CALLSPREAD_1YR 853SPC523	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				7,000,000	4136.130/4340.040		207,900		271,194		271,194	63,294						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC524	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,600,001	12442.480/13147.968		84,240		125,572		125,572	41,332						
S&P 500 INDEX CALLSPREAD_1YR 853SPC525	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				29,300,000	4090.410/4278.568		814,540		1,081,655		1,081,655	267,115						
S&P 500 INDEX CALLSPREAD_1YR 853SPC526	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				6,600,000	4090.410/4505.995		367,620		506,915		506,915	139,295						

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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 853SPC527	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4,090.41		239,500		333,656		333,656	94,156						
S&P 500 INDEX DIGITAL_1YR 853SPC528	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				7,200,000	4,090.41		168,912		211,176		211,176	42,264						
S&P 500 INDEX CLIQUET_1YR 853SPC529	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				10,300,000	4,090.41		265,740		242,639		242,639	(23,101)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC530	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				6,000,000	354.08		129,600		155,500		155,500	25,900						
S&P 500 INDEX CALLSPREAD_1YR 853SPC531	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4090.410/4212.713		46,500		60,757		60,757	14,257						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC536	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	352.06		53,500		74,879		74,879	21,379						
S&P 500 INDEX CALLSPREAD_1YR 853SPC537	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				6,000,000	4012.320/4244.230		204,000		282,669		282,669	78,669						
S&P 500 INDEX CALLSPREAD_1YR 853SPC538	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,700,000	4012.320/4427.600		209,050		300,210		300,210	91,160						
S&P 500 INDEX CLIQUET_1YR 853SPC539	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,700,000	4,012.32		102,600		157,782		157,782	55,182						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC540	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				4,700,000	352.07		100,110		140,997		140,997	40,887						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC543	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	12042.120/12806.790		89,250		137,283		137,283	48,033						
S&P 500 INDEX CALLSPREAD_1YR 853SPC544	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				30,000,000	3970.150/4141.660		780,000		1,077,417		1,077,417	297,417						
S&P 500 INDEX CALLSPREAD_1YR 853SPC545	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	3970.150/4366.770		137,000		199,680		199,680	62,680						
S&P 500 INDEX DIGITAL_1YR 853SPC546	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				5,700,000	3,970.15		136,230		178,239		178,239	42,009						
S&P 500 INDEX CLIQUET_1YR 853SPC547	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				6,400,000	3,970.15		142,080		274,074		274,074	131,994						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC548	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,600,000	351.67		55,380		80,511		80,511	25,131						
S&P 500 INDEX CALLSPREAD_1YR 853SPC551	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	3981.350/4120.700		53,000		72,749		72,749	19,749						
S&P 500 INDEX CALLSPREAD_1YR 853SPC552	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				17,500,000	3981.350/4156.930		460,250		638,448		638,448	178,198						
S&P 500 INDEX CALLSPREAD_1YR 853SPC553	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,400,000	3981.350/4377.100		184,960		268,772		268,772	83,812						

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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 853SPC554	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				3,500,000	3,981.35		77,350		101,303		101,303	23,953						
S&P 500 INDEX CLIQUET_1YR 853SPC555	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				5,200,000	3,981.35		120,120		263,378		263,378	143,258						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC556	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				2,500,000	350.83		53,250		81,866		81,866	28,616						
S&P 500 INDEX CALLSPREAD_1YR 853SPC557	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				36,100,000	3981.350/4380.680		1,974,670		2,877,203		2,877,203	902,533						
S&P 500 INDEX CALLSPREAD_1YR 853SPC558	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,900,000	3981.350/4459.110		182,700		271,376		271,376	88,676						
S&P 500 INDEX CALL_1YR 853SPC559	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				6,400,000	4,379.49		283,520		532,509		532,509	248,989						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC560	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				1,400,000	350.83		29,820		45,845		45,845	16,025						
S&P 500 INDEX CALLSPREAD_1YR 853SPC564	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				5,000,000	3986.370/4196.050		155,500		215,529		215,529	60,029						
S&P 500 INDEX CLIQUET_1YR 853SPC565	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				2,500,000	3,986.37		60,500		122,797		122,797	62,297						
S&P 500 INDEX CALLSPREAD_1YR 853SPC566	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				31,000,000	3918.320/4088.770		802,590		1,130,513		1,130,513	327,923						
S&P 500 INDEX CALLSPREAD_1YR 853SPC567	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				6,400,000	3918.320/4308.980		346,240		517,582		517,582	171,342						
S&P 500 INDEX DIGITAL_1YR 853SPC568	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				5,400,000	3,918.32		121,500		161,982		161,982	40,482						
S&P 500 INDEX CLIQUET_1YR 853SPC569	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				4,700,000	3,918.32		98,700		200,596		200,596	101,896						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC570	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	350.89		53,500		82,117		82,117	28,617						
S&P 500 INDEX CALLSPREAD_1YR 853SPC574	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	3960.280/4098.890		53,000		72,650		72,650	19,650						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC575	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	12581.390/13274.620		78,750		114,723		114,723	35,973						
S&P 500 INDEX CALLSPREAD_1YR 853SPC576	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				43,900,000	3960.280/4136.910		1,169,496		1,617,593		1,617,593	448,097						
S&P 500 INDEX CALLSPREAD_1YR 853SPC577	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				10,200,000	3960.280/4368.580		570,180		835,772		835,772	265,592						
S&P 500 INDEX DIGITAL_1YR 853SPC578	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				8,400,000	3,960.28		194,040		253,903		253,903	59,863						

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S&P 500 INDEX CLIQUET_1YR 853SPC579	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				10,900,000	3,960.28		231,080		560,300		560,300	329,220						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC580	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				4,300,000	356.77		92,880		95,853		95,853	2,973						
S&P 500 INDEX CALLSPREAD_1YR 853SPC584	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	4002.870/4389.150		133,500		189,012		189,012	55,512						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC585	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27				3,500,000	357.86		76,300		69,111		69,111	(7,189)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC586	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				6,300,000	3948.720/4150.500		191,331		264,906		264,906	73,575						
S&P 500 INDEX CALLSPREAD_1YR 853SPC587	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				4,000,000	3948.720/4343.990		217,600		319,201		319,201	101,601						
S&P 500 INDEX DIGITAL_1YR 853SPC588	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				2,500,000	3,948.72		59,750		78,010		78,010	18,260						
S&P 500 INDEX CLIQUET_1YR 853SPC589	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				4,000,000	3,948.72		107,600		237,267		237,267	129,667						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC592	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	12610.570/13304.150		78,750		113,439		113,439	34,689						
S&P 500 INDEX CALLSPREAD_1YR 853SPC593	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				33,400,000	3971.270/4142.830		865,060		1,181,613		1,181,613	316,553						
S&P 500 INDEX CALLSPREAD_1YR 853SPC594	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,400,000	3971.270/4368.000		186,320		267,816		267,816	81,496						
S&P 500 INDEX CALL_1YR 853SPC595	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	3,971.27		246,250		425,127		425,127	178,877						
S&P 500 INDEX DIGITAL_1YR 853SPC596	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				5,400,000	3,971.27		121,500		155,464		155,464	33,964						
S&P 500 INDEX CLIQUET_1YR 853SPC597	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				7,100,000	3,971.27		135,610		267,755		267,755	132,145						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC598	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				2,700,000	358.79		58,050		53,063		53,063	(4,987)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC602	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				4,900,000	4050.830/4267.950		154,350		208,503		208,503	54,153						
S&P 500 INDEX CALLSPREAD_1YR 853SPC603	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				4,300,000	4050.830/4451.860		230,050		324,883		324,883	94,833						
S&P 500 INDEX CLIQUET_1YR 853SPC604	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	4,050.83		79,750		150,973		150,973	71,223						
S&P 500 INDEX CALLSPREAD_1YR 853SPC607	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	4100.600/4244.120		53,750		68,961		68,961	15,211						

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NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC608	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	13100.080/13658.140		62,250		84,656		84,656	22,406						
S&P 500 INDEX CALLSPREAD_1YR 853SPC609	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				34,000,000	4100.600/4279.800		901,000		1,163,570		1,163,570	262,570						
S&P 500 INDEX CALLSPREAD_1YR 853SPC610	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				4,300,000	4100.600/4509.840		235,210		318,233		318,233	83,023						
S&P 500 INDEX DIGITAL_1YR 853SPC611	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				6,600,000	4,100.60		151,140		185,275		185,275	34,135						
S&P 500 INDEX CLIQUET_1YR 853SPC612	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				8,800,000	4,100.60		168,960		229,944		229,944	60,984						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC613	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				3,200,000	362.98		69,120		46,146		46,146	(22,974)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC614	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	13100.080/14454.630		136,250		197,638		197,638	61,388						
S&P 500 INDEX CALLSPREAD_1YR 853SPC615	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				35,000,000	4100.600/4511.890		1,914,500		2,601,709		2,601,709	687,209						
S&P 500 INDEX CALLSPREAD_1YR 853SPC616	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	4162.110/4449.150		96,500		130,296		130,296	33,796						
S&P 500 INDEX CALLSPREAD_1YR 853SPC617	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				3,700,000	4100.600/4592.670		233,100		320,624		320,624	87,524						
S&P 500 INDEX CALL_1YR 853SPC618	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				7,400,000	4,510.25		297,480		487,880		487,880	190,400						
S&P 500 INDEX DIGITAL_1YR 853SPC619	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	4,100.60		122,250		151,250		151,250	29,000						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC620	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				2,500,000	362.98		54,000		36,052		36,052	(17,948)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC624	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				4,300,000	4105.020/4301.240		124,270		160,076		160,076	35,806						
S&P 500 INDEX CALLSPREAD_1YR 853SPC625	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				4,600,000	4105.020/4515.520		251,620		340,118		340,118	88,498						
S&P 500 INDEX DIGITAL_1YR 853SPC626	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				2,500,000	4,105.02		61,750		75,895		75,895	14,145						
S&P 500 INDEX CLIQUET_1YR 853SPC627	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				2,800,000	4,105.02		58,800		102,970		102,970	44,170						
S&P 500 INDEX CALLSPREAD_1YR 853SPC629	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				27,700,000	4108.940/4293.840		758,980		968,926		968,926	209,946						
S&P 500 INDEX CALLSPREAD_1YR 853SPC630	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,100,000	4108.940/4516.960		169,880		226,872		226,872	56,992						

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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 853SPC631	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97				3,600,000	4,108.94		82,080		99,030		99,030	16,950						
S&P 500 INDEX CLIQUET_1YR 853SPC632	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				9,000,000	4,108.94		189,900		310,826		310,826	120,926						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC633	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				4,000,000	361.84		86,800		64,093		64,093	(22,707)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC634	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,500,000	4108.940/4248.640		52,750		66,627		66,627	13,877						
S&P 500 INDEX CALLSPREAD_1YR 853SPC638	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,700,000	4146.220/4383.800		92,610		117,117		117,117	24,507						
S&P 500 INDEX CALLSPREAD_1YR 853SPC639	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,500,000	4146.220/4549.650		134,500		175,954		175,954	41,454						
S&P 500 INDEX DIGITAL_1YR 853SPC640	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97				2,500,000	4,146.22		63,000		75,689		75,689	12,689						
S&P 500 INDEX CLIQUET_1YR 853SPC641	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97				2,500,000	4,146.22		118,750		168,335		168,335	49,585						
S&P 500 INDEX CALLSPREAD_1YR 853SPC642	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,600,000	4154.870/4300.290		57,200		69,860		69,860	12,660						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC643	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				2,500,000	13091.790/13841.950		82,750		112,207		112,207	29,457						
S&P 500 INDEX CALLSPREAD_1YR 853SPC644	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				39,000,000	4154.870/4348.070		1,115,400		1,378,418		1,378,418	263,018						
S&P 500 INDEX CALLSPREAD_1YR 853SPC645	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				5,700,000	4154.870/4572.020		316,350		409,356		409,356	93,006						
S&P 500 INDEX DIGITAL_1YR 853SPC646	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97				6,800,000	4,154.87		157,080		185,933		185,933	28,853						
S&P 500 INDEX CLIQUET_1YR 853SPC647	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				9,500,000	4,154.87		258,400		375,392		375,392	116,992						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC648	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				5,800,000	361.66		125,280		95,588		95,588	(29,692)						
S&P 500 INDEX CALL_1YR 853SPC652	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				2,500,000	4,129.79		234,825		340,217		340,217	105,392						
S&P 500 INDEX CALLSPREAD_1YR 853SPC653	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				40,800,000	4071.630/4258.920		1,150,560		1,468,388		1,468,388	317,828						
S&P 500 INDEX CALLSPREAD_1YR 853SPC654	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573				9,300,000	4071.630/4487.340		530,193		707,683		707,683	177,490						
S&P 500 INDEX DIGITAL_1YR 853SPC655	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				8,200,000	4,071.63		190,240		230,526		230,526	40,286						

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)
S&P 500 INDEX CLIQUET_1YR 853SPC656	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				11,000,000	4,071.63		231,000		514,840		514,840	283,840						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC657	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				3,900,000	361.21		85,800		67,406		67,406	(18,394)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC661	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	4119.580/4263.770		55,000		67,681		67,681	12,681						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC662	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	13113.660/13795.570		75,500		101,268		101,268	25,768						
S&P 500 INDEX CALLSPREAD_1YR 853SPC663	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				33,100,000	4119.580/4309.900		940,040		1,172,419		1,172,419	232,379						
S&P 500 INDEX CALLSPREAD_1YR 853SPC664	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				8,400,000	4119.580/4532.770		471,240		613,012		613,012	141,772						
S&P 500 INDEX DIGITAL_1YR 853SPC665	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				7,300,000	4,119.58		171,550		204,033		204,033	32,483						
S&P 500 INDEX CLIQUET_1YR 853SPC666	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				9,600,000	4,119.58		243,840		366,420		366,420	122,580						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC667	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				5,300,000	362.30		115,010		85,574		85,574	(29,436)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC668	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				31,200,000	4119.580/4532.770		1,752,504		2,276,901		2,276,901	524,397						
S&P 500 INDEX CALLSPREAD_1YR 853SPC669	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				3,800,000	4119.580/4613.930		245,252		323,455		323,455	78,203						
S&P 500 INDEX CALL_1YR 853SPC670	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				7,400,000	4,531.54		287,120		502,775		502,775	215,655						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC671	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				3,000,000	362.30		65,100		48,438		48,438	(16,662)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC674	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				35,200,000	4119.170/4297.940		943,360		1,170,913		1,170,913	227,553						
S&P 500 INDEX CALLSPREAD_1YR 853SPC675	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				6,100,000	4119.170/4526.140		336,110		438,542		438,542	102,432						
S&P 500 INDEX DIGITAL_1YR 853SPC676	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				6,300,000	4,119.17		148,680		176,072		176,072	27,392						
S&P 500 INDEX CLIQUET_1YR 853SPC677	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				11,500,000	4,119.17		241,500		446,420		446,420	204,920						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC678	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	362.51		54,000		40,288		40,288	(13,712)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC682	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4109.900/4253.750		55,250		67,520		67,520	12,270						

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)
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC683	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,600,001	13426.010/14112.080		77,714		100,179		100,179	22,465						
S&P 500 INDEX CALLSPREAD_1YR 853SPC684	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				39,300,000	4109.900/4295.670		1,100,400		1,360,629		1,360,629	260,229						
S&P 500 INDEX CALLSPREAD_1YR 853SPC685	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				7,700,000	4109.900/4530.750		441,210		573,118		573,118	131,908						
S&P 500 INDEX CALL_1YR 853SPC686	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4,109.90		234,000		363,476		363,476	129,476						
S&P 500 INDEX DIGITAL_1YR 853SPC687	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				8,100,000	4,109.90		198,450		232,767		232,767	34,317						
S&P 500 INDEX CLIQUET_1YR 853SPC688	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				10,900,000	4,109.90		292,120		362,821		362,821	70,701						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC689	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				5,700,000	360.44		123,120		108,165		108,165	(14,955)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC695	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,700,001	13938.530/14654.970		81,540		98,616		98,616	17,076						
S&P 500 INDEX CALLSPREAD_1YR 853SPC696	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				36,100,000	4151.280/4336.840		1,019,825		1,214,021		1,214,021	194,196						
S&P 500 INDEX CALLSPREAD_1YR 853SPC697	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				6,200,000	4151.280/4568.070		355,260		442,868		442,868	87,608						
S&P 500 INDEX DIGITAL_1YR 853SPC698	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				7,900,000	4,151.28		193,550		226,408		226,408	32,858						
S&P 500 INDEX CLIQUET_1YR 853SPC699	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				9,300,000	4,151.28		249,240		301,941		301,941	52,701						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC700	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27				2,500,000	356.98		54,250		60,714		60,714	6,464						
S&P 500 INDEX CALLSPREAD_1YR 853SPC704	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4205.520/4528.920		115,500		136,583		136,583	21,083						
S&P 500 INDEX CALLSPREAD_1YR 853SPC705	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4282.370/4432.250		56,250		62,661		62,661	6,411						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC706	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573				2,500,000	14546.640/15499.440		93,850		103,735		103,735	9,885						
S&P 500 INDEX CALLSPREAD_1YR 853SPC707	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				31,700,000	4282.370/4481.070		928,810		1,039,746		1,039,746	110,936						
S&P 500 INDEX CALLSPREAD_1YR 853SPC708	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				5,400,000	4282.370/4727.740		313,200		363,811		363,811	50,611						
S&P 500 INDEX DIGITAL_1YR 853SPC709	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				6,800,000	4,282.37		171,360		183,292		183,292	11,932						

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)
S&P 500 INDEX CLIQUET_1YR 853SPC710	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				9,600,000	4,282.37		265,920		320,303		320,303	54,383						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC711	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				6,000,000	359.90		130,800		121,113		121,113	(9,687)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC712	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				33,300,000	4282.370/4711.460		1,878,120		2,177,686		2,177,686	299,566						
S&P 500 INDEX CALLSPREAD_1YR 853SPC713	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4646.370/4646.370		99,500					(99,500)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC714	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,800,000	4282.370/4796.250		242,820		285,796		285,796	42,976						
S&P 500 INDEX CALL_1YR 853SPC715	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				6,900,000	4,710.61		229,770		317,227		317,227	87,457						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC716	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				3,500,000	359.90		76,300		70,649		70,649	(5,651)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC720	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	4283.850/4531.460		89,500		100,574		100,574	11,074						
S&P 500 INDEX CALLSPREAD_1YR 853SPC721	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				28,300,000	4293.930/4486.730		802,305		893,409		893,409	91,104						
S&P 500 INDEX CALLSPREAD_1YR 853SPC722	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				6,100,000	4293.930/4731.480		345,260		400,863		400,863	55,603						
S&P 500 INDEX DIGITAL_1YR 853SPC723	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				6,300,000	4,293.93		158,130		166,771		166,771	8,641						
S&P 500 INDEX CLIQUET_1YR 853SPC724	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				6,100,000	4,293.93		179,340		184,216		184,216	4,876						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC725	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				3,400,000	360.27		74,290		67,646		67,646	(6,644)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC729	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				2,900,000	359.58		63,365		60,997		60,997	(2,368)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC730	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				7,900,000	4425.840/4653.770		253,590		259,989		259,989	6,399						
S&P 500 INDEX CALLSPREAD_1YR 853SPC731	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				3,100,000	4425.840/4870.194		172,670		177,285		177,285	4,615						
S&P 500 INDEX DIGITAL_1YR 853SPC732	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	4,425.84		69,000		68,757		68,757	(243)						
S&P 500 INDEX CLIQUET_1YR 853SPC733	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	4,425.84		93,500		82,873		82,873	(10,627)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC736	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,001	15070.150/16016.555		89,250		89,691		89,691	441						

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)
S&P 500 INDEX CALLSPREAD_1YR 853SPC737	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				34,800,000	4388.710/4602.440		1,068,708		1,118,913		1,118,913	50,205						
S&P 500 INDEX CALLSPREAD_1YR 853SPC738	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,800,000	4388.710/4838.991		217,360		230,813		230,813	13,453						
S&P 500 INDEX DIGITAL_1YR 853SPC739	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				5,400,000	4,388.71		136,080		138,002		138,002	1,922						
S&P 500 INDEX CLIQUET_1YR 853SPC740	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97				6,100,000	4,388.71		178,730		160,457		160,457	(18,273)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC741	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				7,600,000	360.19		165,680		155,058		155,058	(10,622)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC744	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,800,000	4381.890/4601.860		121,220		126,241		126,241	5,021						
S&P 500 INDEX CALLSPREAD_1YR 853SPC745	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				3,000,000	4381.890/4821.393		170,820		180,519		180,519	9,699						
S&P 500 INDEX DIGITAL_1YR 853SPC746	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	4,381.89		65,000		66,722		66,722	1,722						
S&P 500 INDEX CLIQUET_1YR 853SPC747	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,900,000	4,381.89		89,610		77,022		77,022	(12,588)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC748	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	358.51		55,250		57,042		57,042	1,792						
S&P 500 INDEX CALLSPREAD_1YR 853SPC750	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	4378.410/4531.654		55,750		59,286		59,286	3,536						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC751	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,499,999	14945.910/15963.726		96,750		99,130		99,130	2,380						
S&P 500 INDEX CALLSPREAD_1YR 853SPC752	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				33,100,000	4378.410/4570.622		897,010		971,923		971,923	74,913						
S&P 500 INDEX CALLSPREAD_1YR 853SPC753	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				3,700,000	4378.410/4813.186		207,940		221,924		221,924	13,984						
S&P 500 INDEX DIGITAL_1YR 853SPC754	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				4,500,000	4,378.41		109,800		111,168		111,168	1,368						
S&P 500 INDEX CLIQUET_1YR 853SPC755	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				5,900,000	4,378.41		156,350		222,950		222,950	66,600						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC756	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	358.52		54,750		57,459		57,459	2,709						
S&P 500 INDEX CALLSPREAD_1YR 853SPC757	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,500,000	4378.410/4510.200		48,500		51,307		51,307	2,807						
S&P 500 INDEX CALLSPREAD_1YR 853SPC762	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,400,000	4396.440/4632.968		115,600		119,091		119,091	3,491						

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)
S&P 500 INDEX CALLSPREAD_1YR 853SPC763	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,600,000	4396.440/4842.239		148,720		155,575		155,575	6,855						
S&P 500 INDEX CLIQUET_1YR 853SPC764	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	4,396.44		110,500		97,032		97,032	(13,468)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC963	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				7,700,000	4145.580/4375.660		262,570		319,409		319,409	56,839						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC964	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	359.03		54,500		52,902		52,902	(1,598)						
S&P 500 INDEX ASIAN_10YR 853SPV865	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63				4,300,000	1,706.87	504,820			2,970,796		2,970,796	118,319						
S&P 500 INDEX ASIAN_10YR 853SPV980	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	1,655.45	291,750			1,923,573		1,923,573	88,192						
S&P 500 INDEX ASIAN_10YR 853SPW005	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	1,752.07	278,000			1,681,776		1,681,776	79,423						
S&P 500 INDEX ASIAN_10YR 853SPW070	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,700,000	1,804.76	313,470			1,710,065		1,710,065	87,901						
S&P 500 INDEX ASIAN_10YR 853SPW085	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,700,000	1,805.09	315,900			1,737,555		1,737,555	95,340						
S&P 500 INDEX ASIAN_10YR 853SPW115	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				3,500,000	1,827.99	423,500			2,177,406		2,177,406	118,852						
S&P 500 INDEX ASIAN_10YR 853SPW130	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				5,100,000	1,837.49	617,610			3,189,519		3,189,519	185,645						
S&P 500 INDEX ASIAN_10YR 853SPW150	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZWX446				2,500,000	1,845.89	295,750			1,546,176		1,546,176	91,354						
S&P 500 INDEX ASIAN_10YR 853SPW260	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZWX446				2,500,000	1,878.04	286,250			1,519,455		1,519,455	98,503						
S&P 500 INDEX ASIAN_10YR 853SPW360	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63				2,500,000	1,862.31	276,750			1,577,573		1,577,573	106,282						
S&P 500 INDEX ASIAN_10YR 853SPW460	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZWX446				2,500,000	1,923.57	261,750			1,474,997		1,474,997	107,717						
S&P 500 INDEX ASIAN_10YR 853SPW550	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,500,000	1,973.32	275,000			1,401,286		1,401,286	110,446						
S&P 500 INDEX ASIAN_10YR 853SPW650	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	1,955.06	297,750			1,473,009		1,473,009	119,579						
S&P 500 INDEX ASIAN_10YR 853SPW725	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	1,998.30	310,250			1,405,111		1,405,111	118,343						
S&P 500 INDEX ASIAN_10YR 853SPW835	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	2,031.92	312,250			1,386,049		1,386,049	127,228						
S&P 500 INDEX ASIAN_10YR 853SPW915	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	2,082.17	339,750			1,312,104		1,312,104	127,907						
S&P 500 INDEX ASIAN_10YR 853SPW999	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	2,051.82	329,250			1,384,997		1,384,997	135,709						
S&P 500 INDEX ASIAN_10YR 853SPY100	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	2,091.50	329,750			1,355,667		1,355,667	142,039						
S&P 500 INDEX ASIAN_10YR 853SPY135	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653				2,500,000	2,059.69	334,750			1,422,471		1,422,471	148,753						
S&P 500 INDEX ASIAN_10YR 853SPY170	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	2,104.99	328,000			1,358,520		1,358,520	147,684						
S&P 500 INDEX ASIAN_10YR 853SPY250	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZWX446				2,500,000	2,122.73	327,500			1,347,821		1,347,821	152,220						
S&P 500 INDEX ASIAN_10YR 853SPY435	Multiple	N/A	EQ/IDX	ING Z0MI2JT14K8OXYZWX446				2,500,000	2,079.65	322,750			1,451,916		1,451,916	163,572						
S&P 500 INDEX ASIAN_10YR 853SPY535	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63				2,500,000	1,948.86	326,500			1,736,965		1,736,965	186,618						

STATEMENT AS OF JUNE 30, 2023 OF THE American National Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 853SPY655	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,500,000	2,075.15	310,750			1,518,556		1,518,556	179,148						
S&P 500 INDEX ASIAN_10YR 853SPY720	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	2,053.19	328,500			1,582,047		1,582,047	187,503						
S&P 500 INDEX ASIAN_10YR 853SPY995	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446				2,500,000	1,853.44	320,000			2,056,462		2,056,462	224,854						
S&P 500 INDEX ASIAN_10YR 853SPZ240	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	2,080.73	299,500			1,638,491		1,638,491	210,534						
S&P 500 INDEX ASIAN_10YR 853SPZ695	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	2,178.15	305,000			1,534,236		1,534,236	218,378						
S&P 500 INDEX ASIAN_10YR 853SPZ925	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573				2,500,000	2,151.33	293,750			1,609,879		1,609,879	227,184						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										58,246,899	62,538,861		208,031,081	XXX	208,031,081	59,956,134					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										58,246,899	62,538,861		208,031,081	XXX	208,031,081	59,956,134					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										58,246,899	62,538,861		208,031,081	XXX	208,031,081	59,956,134					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										58,246,899	62,538,861		208,031,081	XXX	208,031,081	59,956,134					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
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

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)
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										58,246,899	62,538,861		208,031,081	XXX	208,031,081	59,956,134					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										58,246,899	62,538,861		208,031,081	XXX	208,031,081	59,956,134					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 B4TYDEB6GKMZO031MB27	Y	Y	18,200,000		19,095,709		895,709	19,095,709		895,709		
BARCLAYS G5GSEF7VJP5I7OUK5573	Y	Y	42,103,250		41,859,507			41,859,507				
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y	15,920,000		17,277,605		1,357,605	17,277,605		1,357,605		
ING ZOMI2JT14K8OXYZWX446	Y	Y	9,540,000		9,396,827			9,396,827				
JP Morgan 7H6GLXDRUGQFU57RNE97	Y	Y			5,375,122		5,375,122	5,375,122		5,375,122		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	40,566,000		39,749,177			39,749,177				
NATIXIS KX1WK48MPD4Y2NCUIZ63	Y	Y	6,210,000		6,285,335		75,335	6,285,335		75,335		
SUNTRUST CAPITAL IYDOJBGJWY9T8XKCSX06	Y	Y	49,910,000		47,066,152			47,066,152				
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	24,170,000		21,925,648			21,925,648				
0299999999. Total NAIC 1 Designation			206,619,250		208,031,081		7,703,770	208,031,081		7,703,770		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			206,619,250		208,031,081		7,703,770	208,031,081		7,703,770		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					208,031,081							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Other		00	18,200,000	18,200,000	XXX		V
BARCLAYS	G5GSEF7VJP5I70UK5573	Other		00	42,103,250	42,103,250	XXX		V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other		00	15,920,000	15,920,000	XXX		V
ING	ZOMI2JT14K8OXYZWX446	Other		00	9,540,000	9,540,000	XXX		V
JP Morgan	7H6GLXDRUGQFU57RNE97	Other		00			XXX		V
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Other		00	40,566,000	40,566,000	XXX		V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Other		00	6,210,000	6,210,000	XXX		V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other		00	49,910,000	49,910,000	XXX		V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other		00	24,170,000	24,170,000	XXX		V
0299999999 - Total					206,619,250	206,619,250	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
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
JP Morgan Chase ... Houston, TX					(10,111,981)	(39,875,433)	2,612,846	XXX
Key Bank ... Cleveland, OH					17,679,468	8,173,331	7,648,023	XXX
Moody National Bank ... Galveston, TX					119,392,192	(324,075,348)	31,174,340	XXX
Texas Capital Bank, N.A. ... Dallas, TX					321,793	455,397	267,393	XXX
Wells Fargo ... Houston, TX		0.000			4,355,648	3,528,202	6,612,201	XXX
0199998. Deposits in ... 30 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			1,769,692	1,876,965	1,662,118	XXX
0199999. Totals - Open Depositories	XXX	XXX			133,406,812	(349,916,886)	49,976,921	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			133,406,812	(349,916,886)	49,976,921	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	24,340	24,424	24,140	XXX
0599999. Total - Cash	XXX	XXX			133,431,152	(349,892,462)	50,001,061	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		06/21/2023	4.943	07/11/2023	49,931,528		61,625
	UNITED STATES TREAS		06/21/2023	4.962	07/25/2023	39,868,267		49,400
	UNITED STATES TREAS		06/22/2023	5.017	08/01/2023	14,935,546		16,633
	UNITED STATES TREAS		06/30/2023	4.000	09/28/2023	49,377,709		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						154,113,050		127,658
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						154,113,050		127,658
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
	AMERICAN PHYSICIAN R/C 1/19		03/13/2020	15.503	06/30/2023	155,936	67	2,009
	AMERICAN PHYSICIAN T/L A 1L 1/19		01/07/2019	15.503	06/30/2023	2,681,088	1,151	34,538
	AMERICAN PHYSICIAN DD T/L B 1L 1/19		10/25/2019	15.503	06/30/2023	499,468	214	6,453
	AMERICAN PHYSICIAN DD T/L E 12/22	%	01/30/2023	0.000	06/30/2023	292,350	125	3,008
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,628,842	1,557	46,008
1909999999. Subtotal - Unaffiliated Bank Loans						3,628,842	1,557	46,008
2419999999. Total - Issuer Obligations						154,113,050		127,658
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						3,628,842	1,557	46,008
2509999999. Total Bonds						157,741,892	1,557	173,666
825252-40-6	STIT Treasury Portfolio		06/30/2023	0.000		290,418,970	282,057	14,318
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						290,418,970	282,057	14,318
99C001-55-1	BONY CASH RESERVE FUND MONEY MKT		06/30/2023	0.000		26,381,883		62,653
8309999999. Subtotal - All Other Money Market Mutual Funds						26,381,883		62,653
8609999999 - Total Cash Equivalents						474,542,745	283,614	250,637