QUARTERLY STATEMENT

OF THE

American National Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Texas

FOR THE QUARTER ENDED
SEPTEMBER 30, 2023

[X] LIFE, ACCIDENT AND HEALTH

[ ] FRATERNAL BENEFIT SOCIETIES

2023

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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	Kate Jordan Breen, Senior Vice President	Bradley Wayne Manning, Senior Vice President
Michael Scott Marquis, Senior Vice President	Meredith Myron Mitchell, Senior Vice President	Cecilia Guerrero Pardo, Senior Vice President
Edward Bruce Pavelka, Senior Vice President	Michael Barret Thompson, Senior Vice President & Chief Risk Officer	Garrett Kyle Williams #, Senior Vice President

DIRECTORS OR TRUSTEES

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

State of Texas
County of Galveston
SS:

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

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

Subscribed and sworn to before me this 26th day of October, 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	10,545,572,242		10,545,572,242	10,646,049,667
2. Stocks:				
2.1 Preferred stocks	78,895,567		78,895,567	53,652,877
2.2 Common stocks	329,285,891	24,494,568	304,791,323	265,884,047
3. Mortgage loans on real estate:				
3.1 First liens	5,132,370,939		5,132,370,939	5,079,187,970
3.2 Other than first liens	59,499,565		59,499,565	
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	62,065,187		62,065,187	59,662,004
4.2 Properties held for the production of income (less $ encumbrances)	314,925,150		314,925,150	288,005,184
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ (17,929,054)), cash equivalents ($ 804,881,790) and short-term investments ($ 2,966,416,455)	3,753,369,191		3,753,369,191	1,409,681,985
6. Contract loans (including $ premium notes)	342,432,282	864,045	341,568,237	333,154,707
7. Derivatives	169,509,949		169,509,949	118,311,796
8. Other invested assets	892,575,546		892,575,546	3,721,820,908
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	21,680,501,509	25,358,613	21,655,142,896	21,975,411,145
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	252,087,114		252,087,114	227,051,521
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,838,496	306,427	7,532,069	6,503,017
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	151,871,918		151,871,918	152,791,353
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	480,471,281		480,471,281	279,000,453
16.2 Funds held by or deposited with reinsured companies	7,157,145		7,157,145	3,257,700
16.3 Other amounts receivable under reinsurance contracts	2,431,662,774		2,431,662,774	877,054,167
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	5,604,294		5,604,294	26,747,169
18.2 Net deferred tax asset	349,023,589	161,751,716	187,271,873	129,511,718
19. Guaranty funds receivable or on deposit	1,777,369		1,777,369	1,772,878
20. Electronic data processing equipment and software	38,341,783	23,949,984	14,391,799	8,496,302
21. Furniture and equipment, including health care delivery assets ($)	485,097	485,097		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	34,654,070		34,654,070	26,311,136
24. Health care ($) and other amounts receivable	17,764,210	17,764,210		
25. Aggregate write-ins for other than invested assets	864,218,491	208,143,192	656,075,299	37,623,900
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	26,323,459,140	437,759,239	25,885,699,901	23,751,532,459
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,680,209,211		1,680,209,211	1,047,551,675
28. Total (Lines 26 and 27)	28,003,668,351	437,759,239	27,565,909,112	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	563,609,183		563,609,183	
2502. Admitted Disallowed IMR	58,284,852		58,284,852	
2503. Miscellaneous Receivables	21,662,547	1,428,201	20,234,346	23,293,833
2598. Summary of remaining write-ins for Line 25 from overflow page	220,661,909	206,714,991	13,946,918	14,330,067
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	864,218,491	208,143,192	656,075,299	37,623,900

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 20,163,503,326 less $ included in Line 6.3 (including $ Modco Reserve)	20,163,503,326	17,022,424,426
2.	Aggregate reserve for accident and health contracts (including $ 10,751,574,414 Modco Reserve)	29,879,439	31,508,661
3.	Liability for deposit-type contracts (including $ Modco Reserve)	423,412,465	446,280,685
4.	Contract claims:		
	4.1 Life	181,113,343	192,194,702
	4.2 Accident and health	14,186,805	14,244,300
5.	Policyholders' dividends/refunds to members $ 199,132 and coupons $ due and unpaid	199,132	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)	1,716,646	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 $ 113,707 accident and health premiums	1,781,949	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 $ 7,224,755 assumed and $ 2,838,709,502 ceded	2,845,934,257	1,206,871,589
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,203,307 , accident and health $ 3,262,483 and deposit-type contract funds $	7,465,790	7,366,356
11.	Commissions and expense allowances payable on reinsurance assumed	1,648,849	1,489,235
12.	General expenses due or accrued	46,573,477	51,588,414
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(29,770,336)	(2,544,780)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,112,355	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	75,122	96,143
17.	Amounts withheld or retained by reporting entity as agent or trustee	90,385,701	105,702,126
18.	Amounts held for agents' account, including $ 1,049,335 agents' credit balances	1,049,335	732,513
19.	Remittances and items not allocated	109,083,950	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	2,562,048	729,400
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	118,860,748	616,778,297
	24.02 Reinsurance in unauthorized and certified ($) companies	16,995,593	18,513,060
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		13,694,223
	24.04 Payable to parent, subsidiaries and affiliates	13,182,338	11,926,871
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,391,817	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	384,212,926	354,569,982
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	24,435,557,075	20,229,047,996
27.	From Separate Accounts Statement	1,680,209,211	1,047,551,675
28.	Total liabilities (Lines 26 and 27)	26,115,766,286	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	85,363,651	26,701,706
34.	Aggregate write-ins for special surplus funds	58,284,852	
35.	Unassigned funds (surplus)	1,301,494,323	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)	1,445,142,826	3,517,484,463
38.	Totals of Lines 29, 30 and 37	1,450,142,826	3,522,484,463
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,565,909,112	24,799,084,134
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	179,401,587	143,808,401
2502.	Property and casualty reinsurance liabilities	176,058,290	184,288,268
2503.	Pending escheat items	22,452,986	19,942,034
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,300,063	6,531,279
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	384,212,926	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.	Admitted Disallowed IMR	58,284,852	
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)	58,284,852	

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	3,260,584,447	949,887,723	1,277,690,470
2.	Considerations for supplementary contracts with life contingencies	1,294,715	2,152,854	3,430,270
3.	Net investment income	711,484,882	829,805,298	1,020,180,137
4.	Amortization of Interest Maintenance Reserve (IMR)	(15,824,563)	(1,395,174)	(6,917,460)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	132,265,269	93,205,635	157,971,274
7.	Reserve adjustments on reinsurance ceded	686,506,983	(112,340,612)	(224,642,716)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	10,802,238	11,214,277	14,671,771
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	114,017,148	116,170,324	157,228,516
9.	Totals (Lines 1 to 8.3)	4,901,131,119	1,888,700,325	2,399,612,262
10.	Death benefits	269,810,813	292,284,348	371,290,027
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,879,147	1,833,973	2,464,536
12.	Annuity benefits	146,272,707	131,289,559	176,905,959
13.	Disability benefits and benefits under accident and health contracts	19,249,533	13,809,363	19,261,162
14.	Coupons, guaranteed annual pure endowments and similar benefits	44,223	20,309	26,451
15.	Surrender benefits and withdrawals for life contracts	237,880,072	141,844,074	182,531,484
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	7,154,780	12,900,909	16,697,515
18.	Payments on supplementary contracts with life contingencies	57,307	61,392	78,803
19.	Increase in aggregate reserves for life and accident and health contracts	3,139,449,678	488,239,402	680,727,992
20.	Totals (Lines 10 to 19)	3,822,798,260	1,082,283,329	1,449,983,929
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	274,896,166	195,668,135	257,921,567
22.	Commissions and expense allowances on reinsurance assumed	13,096,926	12,428,182	16,507,993
23.	General insurance expenses and fraternal expenses	201,624,331	162,869,191	223,934,964
24.	Insurance taxes, licenses and fees, excluding federal income taxes	32,082,513	33,246,409	43,287,871
25.	Increase in loading on deferred and uncollected premiums	(170,729)	2,451,973	(3,015,873)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	545,160,695	(39,434,019)	(52,798,101)
27.	Aggregate write-ins for deductions	99,145,368	86,995,343	121,634,676
28.	Totals (Lines 20 to 27)	4,988,633,530	1,536,508,543	2,057,457,026
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(87,502,411)	352,191,782	342,155,236
30.	Dividends to policyholders and refunds to members	1,316,658	1,076,383	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)	(88,819,069)	351,115,399	340,701,195
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	67,921,375	39,933,355	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)	(156,740,444)	311,182,044	337,530,834
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (7,395,833) (excluding taxes of $ (11,621,830) transferred to the IMR)	(25,399,386)	(7,561,405)	(2,597,653)
35.	Net income (Line 33 plus Line 34)	(182,139,830)	303,620,639	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)	(182,139,830)	303,620,639	334,933,181
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,121,485	55,577,999	(281,694,606)	(239,645,864)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	79,403,410	12,460,575	8,462,500
41.	Change in nonadmitted assets	19,654,633	(91,443,840)	(89,853,963)
42.	Change in liability for reinsurance in unauthorized and certified companies	1,517,467	1,071,945	468,432
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	497,917,549	216,262,917	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	58,661,945		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(18,878,419)	57,078,511	18,878,890
52.	Dividends to stockholders	(3,154,087,264)	(685,000,000)	(685,000,000)
53.	Aggregate write-ins for gains and losses in surplus	570,030,873	16,109,364	(15,172,457)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(2,072,341,637)	(451,534,495)	(467,028,427)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,450,142,826	3,537,978,395	3,522,484,463
	DETAILS OF WRITE-INS			
08.301.	Property and Casualty Reinsurance Income	104,103,021	102,905,976	140,658,598
08.302.	Retention Fees Collected	5,354,427	6,042,957	7,856,600
08.303.	Group Reinsurance Fee Income	3,531,641	3,380,852	4,420,952
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,028,059	3,840,539	4,292,366
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	114,017,148	116,170,324	157,228,516
2701.	Property and Casualty Reinsurance Expenses	98,460,645	86,732,293	121,222,453
2702.	XOL Finance Charge	372,280		
2703.	Fines and Penalties to Regulatory Authorities	175,501	17,083	17,636
2798.	Summary of remaining write-ins for Line 27 from overflow page	136,942	245,967	394,587
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	99,145,368	86,995,343	121,634,676
5301.	Reinsurance permitted practice	563,609,180		
5302.	Prior year correction to Modco reserves	12,430,514		
5303.	Change in pension plan unrecognized gains (losses)	(672,438)	6,392,060	(21,326,864)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(5,336,383)	9,717,304	6,154,407
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	570,030,873	16,109,364	(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	1,011,807,029	946,486,071	1,279,235,010
2.	Net investment income	687,920,877	824,227,363	976,742,948
3.	Miscellaneous income	252,599,168	219,013,636	330,630,582
4.	Total (Lines 1 to 3)	1,952,327,074	1,989,727,070	2,586,608,540
5.	Benefit and loss related payments	(1,436,766,167)	599,963,283	36,903,226
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	572,386,251	(40,524,682)	(53,067,444)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(82,003,862)	550,329,096	1,554,586,981
8.	Dividends paid to policyholders	1,154,376	1,040,992	1,422,940
9.	Federal and foreign income taxes paid (recovered) net of $ (52,830,448) tax on capital gains (losses)	13,433,837	46,002,701	48,532,894
10.	Total (Lines 5 through 9)	(931,795,565)	1,156,811,390	1,588,378,597
11.	Net cash from operations (Line 4 minus Line 10)	2,884,122,639	832,915,680	998,229,943
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,976,912,721	2,423,265,473	3,289,853,004
	12.2 Stocks	137,756,756	1,724,971	2,170,187
	12.3 Mortgage loans	310,702,216	901,027,295	1,202,374,509
	12.4 Real estate	8,646,232	5,371,205	5,371,205
	12.5 Other invested assets	229,776,766	506,742,848	1,248,204,609
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	27,367,129		46,593,444
	12.7 Miscellaneous proceeds	48,116,673	63,125,092	131,926,457
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,739,278,493	3,901,256,884	5,926,493,415
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,617,535,806	2,255,960,149	3,900,019,948
	13.2 Stocks	425,441,077	64,032,641	251,452,457
	13.3 Mortgage loans	468,952,001	1,057,212,024	1,467,277,596
	13.4 Real estate	12,567,080	11,423,503	14,568,957
	13.5 Other invested assets	693,026,531	196,376,671	514,797,405
	13.6 Miscellaneous applications	35,534,513	202,973,724	322,687,536
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,253,057,007	3,787,978,712	6,470,803,899
14.	Net increase (or decrease) in contract loans and premium notes	8,294,033	7,916,017	10,349,155
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(522,072,547)	105,362,155	(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	(15,713,440)	10,325,883	5,811,878
	16.5 Dividends to stockholders		685,000,000	685,000,000
	16.6 Other cash provided (applied)	(2,649,445)	185,334,415	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)	(18,362,885)	(489,339,702)	(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)	2,343,687,206	448,938,134	(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)	3,753,369,191	1,972,645,953	1,409,681,985

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

20.0001.	Real Estate acquired in satisfactionof debt	39,650,000		
20.0002.	Traded previous years security issuance for current year			28,562,757
20.0003.	Bonds Contributed as Capital and Paid in Surplus	58,661,945		

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	25,946	30,827	38,172
2.	Ordinary life insurance	645,714,204	628,016,887	837,776,134
3.	Ordinary individual annuities	3,944,390,815	1,041,837,467	1,390,382,403
4.	Credit life (group and individual)	14,284,638	14,585,779	19,260,156
5.	Group life insurance	14,057,852	18,969,980	25,052,164
6.	Group annuities	650,813,734	46,724,311	64,606,808
7.	A & H - group	5,770,026	5,366,934	7,428,043
8.	A & H - credit (group and individual)	11,883,687	11,833,768	15,792,850
9.	A & H - other	4,940,868	5,374,213	7,124,345
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	5,291,881,770	1,772,740,166	2,367,461,075
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	5,291,881,770	1,772,740,166	2,367,461,075
14.	Deposit-type contracts	29,304,758	35,689,946	44,100,736
15.	Total (Lines 13 and 14)	5,321,186,528	1,808,430,112	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 by the State of Texas for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Texas. The state has implemented and adopted certain exceptions to the prescribed accounting practices found in the NAIC SAP and 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 $563,609,183 in total at September 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 the Company's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Texas:

	F/S SSAP #	F/S Page	Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (182,139,830)	$ 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	$ (182,139,830)	$ 334,933,181
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,450,142,826	$ 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	563,609,183	—
(8) NAIC SAP (5-6-7=8))	XXX	XXX	XXX	$ 886,533,643	$ 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

In August 2023, Statutory Accounting Principles Working Group approved statutory accounting guidance that allows the admittance of net negative (disallowed) interest maintenance reserve ("IMR") as a short-term solution for certain life insurance companies due to rising interest rates. The guidance sunsets in 2025 and is effective for 3Q2023 statutory reporting. See note 21C for additional detail.

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.

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations

No significant change.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

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 September 30, 2023, the Company did not have any securities within the scope of SSAP No 43R with a recognized other-than temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for period of time sufficient to recover the amortized cost basis.

(3) At September 30, 2023, the Company did not hold any loan-backed and structured securities with a recognized credit-related OTTI.

(4) Loan-backed and structured securities in unrealized loss positions are as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(26,790,190)
2. 12 Months or Longer	$	(42,276,709)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	767,731,668
2. 12 Months or Longer	$	355,727,503

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of September 30, 2023, the Company believes it has the intent and ability to hold 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 has no repurchase agreements transactions.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable - The Company has no reverse repurchase agreements transactions.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable - The Company has no repurchase agreements transactions.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable - The Company has no reverse repurchase agreements transactions.

J. Real Estate

No significant change.

K. Low Income Housing tax Credits (LIHTC)

No significant change.

L. Restricted Assets

No significant change.

M. Working Capital Finance Investments

Not applicable - The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

Not applicable - The Company has no offsetting and netting of 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 did not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			Prior Year			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4+5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$408,456,766	$ 42,495,218	$ 450,951,984	$ 333,365,443	$ 36,485,413	$ 369,850,856	$ 75,091,323	$ 6,009,805	$ 81,101,128
(b) Statutory Valuation Allowance Adjustment	—	—	—	—	—	—	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	408,456,766	42,495,218	450,951,984	333,365,443	36,485,413	369,850,856	75,091,323	6,009,805	81,101,128
(d) Deferred Tax Assets Nonadmitted	145,624,989	16,126,727	161,751,716	127,447,593	19,939,987	147,387,580	18,177,396	(3,813,260)	14,364,136
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	262,831,777	26,368,491	289,200,268	205,917,850	16,545,426	222,463,276	56,913,927	9,823,065	66,736,992
(f) Deferred Tax Liabilities	93,207,368	8,721,027	101,928,395	87,796,318	5,155,240	92,951,558	5,411,050	3,565,787	8,976,837
(g) Net Admitted Deferred Tax Asset/ (Net Deferred Tax Liability) (1e - 1f)	$169,624,409	$ 17,647,464	$ 187,271,873	$ 118,121,532	$ 11,390,186	$ 129,511,718	$ 51,502,877	$ 6,257,278	$ 57,760,155

2.

	As of End of Current Period			Prior Year			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4+5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.									
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$169,624,409	$ 17,647,464	$ 187,271,873	$ 118,121,532	$ 11,390,186	$ 129,511,718	$ 51,502,877	$ 6,257,278	$ 57,760,155
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	169,624,409	17,647,464	187,271,873	118,121,532	11,390,186	129,511,718	51,502,877	6,257,278	57,760,155
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.			187,271,873			507,671,466			(320,399,593)
(c)' Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	93,207,368	8,721,027	101,928,395	87,796,318	5,155,240	92,951,558	5,411,050	3,565,787	8,976,837
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$262,831,777	$ 26,368,491	$ 289,200,268	$ 205,917,850	$ 16,545,426	$ 222,463,276	$ 56,913,927	$ 9,823,065	$ 66,736,992

3.

	2023	2022
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	812	812
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation in 2(b)2 Above.	1,248,479,154	3,384,476,443

NOTES TO FINANCIAL STATEMENTS

4.

	As of End of Current Period		Prior Year		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies: (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$408,456,766	$ 42,495,218	$ 333,365,443	$ 36,485,413	$ 75,091,323	$ 6,009,805
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	6.203 %	—	—	—	—	—
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1e	262,831,777	26,368,491	205,917,850	16,545,426	56,913,927	9,823,065
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	9.640 %	$ —	$ —	$ —	$ —	$ —

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes

NOTES TO FINANCIAL STATEMENTS

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

	(1) As of End of Current Period	(2) Prior Year	(3) (Col. 1-2) Total Change
1. Current Income Tax			
(a) Federal	$ 64,700,376	$ (6,739,087)	$ 71,439,463
(b) Foreign	3,220,999	9,909,448	(6,688,449)
(c) Subtotal	67,921,375	3,170,361	64,751,014
(d) Federal income tax on net capital gains	(19,017,663)	10,633,309	(29,650,972)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	48,903,712	13,803,670	35,100,042
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	242,950,085	177,709,641	65,240,444
(4) Investments	7,711,373	6,144,997	1,566,376
(5) Deferred acquisition costs	99,895,751	84,995,158	14,900,593
(6) Policyholder dividends accrual	360,496	328,997	31,499
(7) Fixed Assets	—	—	—
(8) Compensation and benefits accrual	4,157,896	5,479,695	(1,321,799)
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	52,817,721	58,154,104	(5,336,383)
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	372,640	372,640	—
(13) Other (including items <5% of total ordinary tax assets)	190,804	180,211	10,593
(99) Subtotal	$ 408,456,766	$ 333,365,443	$ 75,091,323
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	145,624,989	127,447,593	18,177,396
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 262,831,777	$ 205,917,850	$ 56,913,927
(e) Capital:			
(1) Investments	$ 40,304,814	$ 34,295,009	$ 6,009,805
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	2,190,404	2,190,404	—
(4) Other (including items <5% of total ordinary tax assets)			
(99) Subtotal	$ 42,495,218	$ 36,485,413	$ 6,009,805
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	16,126,727	19,939,987	(3,813,260)
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 26,368,491	$ 16,545,426	$ 9,823,065
(i) Admitted deferred tax assets (2d + 2h)	$ 289,200,268	$ 222,463,276	$ 66,736,992
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 15,585,765	$ 11,828,138	$ 3,757,627
(2) Fixed Assets	4,343,677	2,521,639	1,822,038
(3) Deferred and uncollected premium	32,462,128	32,507,481	(45,353)
(4) Policyholder reserves			
(5) Other (including items <5% of total ordinary tax liabilities)	40,815,798	40,939,060	(123,262)
(99) Subtotal	$ 93,207,368	$ 87,796,318	$ 5,411,050
(b) Capital:			
(1) Investments	$ 8,721,027	$ 5,155,240	$ 3,565,787
(2) Real estate	—	—	—
(3) Other (including items <5% of total capital tax liabilities)	—	—	—
(99) Subtotal	$ 8,721,027	$ 5,155,240	$ 3,565,787
(c) Deferred tax liabilities (3a99 + 3b99)	$ 101,928,395	$ 92,951,558	$ 8,976,837
4. Net deferred tax assets/liabilities (2i - 3c)	$ 187,271,873	$ 129,511,718	$ 57,760,155

NOTES TO FINANCIAL STATEMENTS

C. Additional Items

1. The change in deferred taxes reported in surplus of the following components (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	(1) As of End of Current Period	(2) Prior Year	(3) (Col. 1-2) Total Change
Total adjusted deferred assets	$ 450,951,984	$ 369,850,856	$ 81,101,128
Total deferred tax liabilities	101,928,395	92,951,558	8,976,837
Net deferred tax asset (liability)	349,023,589	276,899,298	72,124,291
Tax effect on change in unaffiliated unrealized gains (losses)			2,121,485
Tax effect on change in previously untaxed nonadmitted assets			5,336,383
Tax effect on change in statutory pension obligation			(178,749)
Change in deferred income tax in surplus			79,403,410

2. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	(1) As of End of Current Period	(2) Effective Tax Rate
Gain (Loss) From Operations	$ (88,819,069)	
Capital Gains (Losses)	(88,137,267)	
Reported Statutory Income (Loss)	(176,956,336)	
Federal Statutory Rate	—	
Expected Income Tax at Statutory Rate	(37,160,831)	21.0 %
Increase (Decrease) In Tax Resulting From:		
Interest Maintenance Reserve	3,323,158	(1.9)%
Tax-Exempt Interest	(279,526)	0.2 %
Dividends Received Deductions	(186,712)	0.1 %
Non-Deductible Expenses	2,082,967	(1.2)%
Reinsurance Transactions	(660,253)	0.4 %
Tax Credits	(3,733,355)	2.1 %
Prior Year Adjustments	6,114,854	(3.5)%
Total Income Tax Reported	(30,499,698)	17.2 %
Current Income Taxes Incurred	48,903,712	(27.6)%
Change In Deferred Income Taxes	(79,403,410)	44.8 %
Total Income Tax Reported	(30,499,698)	17.2 %

NOTES TO FINANCIAL STATEMENTS

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

A. No significant change.

B. On July 17, 2023, the Company entered into a lease with Three Allen Center Co. LLC, a Brookfield Asset Management (BAM) affiliate.

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	Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
001	4/7/2023	BOP 200 Vesey Holdings LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	4/7/2023	$ 97,000,000
002	4/7/2023	BOP 250 Vesey Holdings LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	4/7/2023	$ 106,000,000
003	4/7/2023	BOP Waterside JV LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	4/7/2023	$ 68,000,000
004	4/7/2023	BOP Manhattan West Holdings LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	4/7/2023	$ 2,000,000
005	4/7/2023	BOP 450 West 33rd I / II LLCs	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	4/7/2023	$ 68,000,000
006	7/28/2023	BAM BBU PREF II LP	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	7/28/2023	$ 127,500,000
007	7/28/2023	BAM BBU PREF I LP	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	7/28/2023	$ 125,300,000
008	9/15/2023	BAM BBU PREF III LP	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	9/15/2023	$ 83,654,185
009	9/15/2023	BAM BBU PREF IV LP	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	9/15/2023	$ 93,325,458
010	9/15/2023	BAM BBU PREF V LP	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	9/15/2023	$ 75,391,304
011	9/15/2023	BAM BBU PREF VI LP	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	9/15/2023	$ 86,079,053
012	3/24/2023	MN Hydro LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	3/24/2023	$ 89,662,419
013	3/24/2023	BRP Finco Inc.	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	3/24/2023	$ 190,789,016
014	4/7/2023	BOP Brookfield Place Holding LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	4/7/2023	$ 68,000,000
015	4/7/2023	BPR Holding REIT I LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	4/7/2023	$ 105,000,000
016	5/16/2023	BPY Bermuda Holdings Limited	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	5/16/2023	$ 184,847,880
017	5/16/2023	Bpy Bermuda Holdings Iv Limited	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	5/16/2023	$ 186,507,508
018	5/16/2023	Brookfield BPY Holdings Inc.	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	5/16/2023	$ 186,507,508
019	5/16/2023	Brookfield BPY Properties Holdings II LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	5/16/2023	$ 59,832,530
020	10/25/2023	Canary Wharf Group	Owned by, or managed by a subsidiary of, Brookfield	Other	Yes	10/25/2023	$ 18,029,842
021	3/24/2023	BIP Bermuda Holdings IV Limited & BIP Bermuda Holdings VII Limited	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	3/24/2023	$ 238,572,969
022	3/24/2023	BIPC Bermuda HoldCo Limited	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	3/24/2023	$ 238,572,969
023	6/9/2023	ANTAC, LLC and ANTAC CORE CRE LLC	Owned by, or managed by a subsidiary of, Brookfield	Loan	Yes	6/7/2024	$ 249,830,931

(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)
001	BOP 200 Vesey Holdings LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
002	BOP 250 Vesey Holdings LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
003	BOP Waterside JV LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
004	BOP Manhattan West Holdings LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
005	BOP 450 West 33rd I / II LLCs	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
006	BAM BBU PREF II LP	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
007	BAM BBU PREF I LP	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
008	BAM BBU PREF III LP	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
009	BAM BBU PREF IV LP	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
010	BAM BBU PREF V LP	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
011	BAM BBU PREF VI LP	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
012	MN Hydro LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
013	BRP Finco Inc.	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
014	BOP Brookfield Place Holding LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
015	BPR Holding REIT I LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
016	BPY Bermuda Holdings Limited	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
017	Bpy Bermuda Holdings Iv Limited	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
018	Brookfield BPY Holdings Inc.	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
019	Brookfield BPY Properties Holdings II LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
020	Canary Wharf Group	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
021	BIP Bermuda Holdings IV Limited & BIP Bermuda Holdings	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
022	BIPC Bermuda HoldCo Limited	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
023	ANTAC, LLC and ANTAC CORE CRE LLC	Owned by, or managed by a subsidiary of, Brookfield Corporation	No

NOTES TO FINANCIAL STATEMENTS

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
001	BOP 200 Vesey Holdings LLC	Short Term Collateral Loan	$ 97,000,000
002	BOP 250 Vesey Holdings LLC	Short Term Collateral Loan	$ 106,000,000
003	BOP Waterside JV LLC	Short Term Collateral Loan	$ 68,000,000
004	BOP Manhattan West Holdings LLC	Short Term Collateral Loan	$ 2,000,000
005	BOP 450 West 33rd I / II LLCs	Short Term Collateral Loan	$ 68,000,000
006	BAM BBU PREF II LP	Short Term Collateral Loan	$ 127,500,000
007	BAM BBU PREF I LP	Short Term Collateral Loan	$ 125,300,000
008	BAM BBU PREF III LP	Short Term Collateral Loan	$ 83,654,185
009	BAM BBU PREF IV LP	Short Term Collateral Loan	$ 93,325,458
010	BAM BBU PREF V LP	Short Term Collateral Loan	$ 75,391,304
011	BAM BBU PREF VI LP	Short Term Collateral Loan	$ 86,079,053
012	MN Hydro LLC	Short Term Collateral Loan	$ 89,662,419
013	BRP Finco Inc.	Short Term Collateral Loan	$ 190,789,016
014	BOP Brookfield Place Holding LLC	Short Term Collateral Loan	$ 68,000,000
015	BPR Holding REIT I LLC	Short Term Collateral Loan	$ 105,000,000
016	BPY Bermuda Holdings Limited	Bonds	$ 184,847,880
017	Bpy Bermuda Holdings Iv Limited	Bonds	$ 186,507,508
018	Brookfield BPY Holdings Inc.	Bonds	$ 186,507,508
019	Brookfield BPY Properties Holdings II LLC	Bonds	$ 59,832,530
020	Canary Wharf Group	Bonds	$ 18,029,842
021	BIP Bermuda Holdings IV Limited & BIP Bermuda Holdings VII Limited	Short Term Collateral Loan	$ 238,572,969
022	BIPC Bermuda HoldCo Limited	Short Term Collateral Loan	$ 238,572,969
023	ANTAC, LLC	Short Term Collateral Loan	$ 249,830,931
Total			**$ 2,748,403,572**

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
001	BOP 200 Vesey Holdings LLC	$ 97,000,000				
002	BOP 250 Vesey Holdings LLC	$ 106,000,000				
003	BOP Waterside JV LLC	$ 68,000,000				
004	BOP Manhattan West Holdings LLC	$ 2,000,000				
005	BOP 450 West 33rd I / II LLCs	$ 68,000,000				
006	BAM BBU PREF II LP	$ 127,500,000				
007	BAM BBU PREF I LP	$ 125,300,000				
008	BAM BBU PREF III LP	$ 83,654,185				
009	BAM BBU PREF IV LP	$ 93,325,458				
010	BAM BBU PREF V LP	$ 75,391,304				
011	BAM BBU PREF VI LP	$ 86,079,053				
012	MN Hydro LLC	$ 89,662,419				
013	BRP Finco Inc.	$ 190,789,016				
014	BOP Brookfield Place Holding LLC	$ 68,000,000				
015	BPR Holding REIT I LLC	$ 105,000,000				
021	BIP Bermuda Holdings IV Limited & BIP Bermuda Holdings VII Limited	$ 238,572,969				
022	BIPC Bermuda HoldCo Limited	$ 238,572,969				
023	ANTAC, LLC	$ 249,830,931				

D.-F. No significant change.

G. American National Group, LLC, a Delaware limited liability company (“ANAT”), owns all outstanding shares of the Company.

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

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

H. -O. No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. The Company has lines of credit established with its subsidiaries for up to $145,700,000 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 8.50% as of September 30, 2023.

American National Property And Casualty Company, an insurance affiliate, has an oustanding balance of $25,017,466, including $17,466 accrued interest under the established line of credit of $50,000,000, primarily to fund investment purchases as of September 30, 2023.

United Farm Family Insurance Company, an insurance affiliate, has an oustanding balance of $4,024,775, including $24,775 accrued interest under the established line of credit of $7,500,000, primarily to cover intercompany pooling settlements as of September 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 September 30, 2023, certain municipal bonds and collateralized mortgage obligations with a fair value of approximately $8,856,432 and commercial mortgage loans of approximately $1,123,537,806 were on deposit with the FHLB as collateral for borrowing. As of September 30, 2023, the collateral provided borrowing capacity of approximately $657,319,245. 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	$ 2,157,700	2,157,700	
(e) Aggregate Total (a+b+c+d)	$ 9,157,700	$ 9,157,700	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 657,319,245	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			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ —					
2. Class B	$ 7,000,000	7,000,000				

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,031,440,254	$1,100,758,388	$ —
2. Current Year General Account Total Collateral Pledged	1,031,440,254	1,100,758,388	
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)

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	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	2	3	4
	Total 2+3	General Account	Separate Accounts	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	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	$ —		
2. Funding Agreements	$ —		
3. Other	$ —		
4. Aggregate Total (1+2+3)	$ —	$ —	$ —

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit

(1-3) No significant change.

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2023	2022	2023	2022	2023	2022
a. Service cost	$ 391,013	$ 521,350	$ 85,125	$ 236,185	$ —	$ —
b. Interest cost	11,232,503	10,250,731	80,201	113,363	—	—
c. Expected return on plan assets	(17,902,922)	(28,930,216)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	1,558,331	—	670,267	(4,767,263)	—	—
f. Prior service cost or credit	—	—	—	—	—	—
g. Gain or loss recognized due to a settlement or curtailment	564,180	752,240	—	—	—	—
h. Total net periodic benefit cost	$ (4,156,895)	$ (17,405,895)	$ 835,593	$ (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. The Company had an extraordinary distribution of $3,154,087,264 in relation to the destacking effort, which transferred ANH assets to ANIH, which is a direct subsidiary of ANAT on January 1, 2023. No extraordinary dividends were declared or paid in 2022.

NOTES TO FINANCIAL STATEMENTS

On August 15, 2023, the Company received a gross paid-in and contributed surplus of $58,661,945 from its indirect parent, BAMR US Holding LLC.

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 periods.

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		$ 43,021,573			$ 43,021,573
Common Stock - Unaffiliated & Mutual Fund	13,828,335		147,222,423	8,531,733	169,582,491
Common Stock - Affiliated	—	—	135,208,832	—	135,208,832
Preferred Stock	60,785,800		34,909,767		95,695,567
Options			169,509,948		169,509,948
Separate Account Asset	357,690,988	700,304,018			1,057,995,006
Total assets at fair value/NAV	$ 432,305,123	$ 743,325,591	$ 486,850,970	$ 8,531,733	$ 1,671,013,417

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	$ 357,690,988	$ 700,304,018			$ 1,057,995,006
Total liabilities at fair value	$ 357,690,988	$ 700,304,018	$ —	$ —	$ 1,057,995,006

(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 as of Current Quarter End
a. Assets										
Common Stock	$542,173,967		$(290,640,728	$ 3,919,346		$ (1,594,363)		$ 28,573,034		$282,431,255
Preferred Stock	$ 29,939,739			35,643	4,859,145	75,240				34,909,767
Options	$208,031,081			12,652,962	(43,342,238)	31,698,021			(39,529,878)	169,509,948
Total Assets	$780,144,787	$ —	$(290,640,728	$ 16,607,951	$ (38,483,093)	$ 30,178,898	$ —	$ 28,573,034	$ (39,529,878)	$486,850,970

(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 $486,850,970. 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. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability. A fair value hierarchy is used to determine fair value based on a hypothetical transaction at the measurement date from the perspective of a market participant. American National has evaluated the types of securities in its investment portfolio to determine an appropriate hierarchy level based upon trading activity and the observability of market inputs. The classification of assets or liabilities 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 American National's own assumptions about the assumptions that market participants would use in pricing the asset or liability. Level 3 assets and liabilities include financial instruments whose values are determined using pricing models and third-party evaluation, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

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

NOTES TO FINANCIAL STATEMENTS

Bonds - The Company utilizes a pricing service to estimate fair value measurements. The fair value for fixed maturity securities that are disclosed as Level 1 measurements are based on unadjusted quoted market prices for identical assets that are readily available in an active market. The estimates of fair value for most fixed maturity securities, 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 pricing service utilizes market quotations for fixed maturity securities that have quoted prices in active markets. Since fixed maturity securities 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.

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, pricing source 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 from 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.

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.

Preferred and Common Stock - For public preferred and common stocks, prices are received from a nationally recognized pricing service that are 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 fixed maturity securities. If applicable, these estimates would be disclosed as 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.

Derivatives - Certain over the counter equity options are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility and forward price/dividend assumptions. Other primary inputs include interest rate assumptions (risk-free rate assumptions), and underlying equity quoted index prices for identical or similar assets in markets that exhibit less liquidity relative to those markets.

Separate Account Assets and Liabilities—Separate account assets and liabilities are funds that are held separate from the general assets and liabilities of the Company. Separate account assets include funds representing the investments of variable insurance product contract holders, who bear the investment risk of such funds. Investment income and investment gains and losses from these separate funds accrue to the benefit of the contract holders. The Company reports separately, as assets and liabilities, investments held in such separate accounts and liabilities of the separate accounts if (i) such separate accounts are legally recognized; (ii) assets supporting the contract liabilities are legally insulated from the Company's general account liabilities; (iii) investments are directed by the contract holder; and (iv) all investment performance, net of contract fees and assessments, is passed through to the contract holder. In addition, the Company's qualified pension plan assets are included in separate accounts. The assets of these accounts are carried at fair value. Separate accounts are established in conformity with insurance laws and are not chargeable with liabilities that arise from any other business of the Company.

The separate account assets included on the quantitative disclosures fair value hierarchy table are comprised of short-term investments, equity securities, and fixed maturity bonds available-for-sale. Equity securities are classified as Level 1 measurements. Short-term investments and fixed maturity securities are classified as Level 2 measurements. These classifications for separate account assets reflect the same fair value level methodologies as listed above as they are derived from the same vendors and follow the same process.

The separate account assets also include cash and cash equivalents, investment funds, accrued investment income, and receivables for securities. These are not financial instruments and are not included in the quantitative disclosures of fair value hierarchy table.

Short-term investments - 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.

Mortgage Loans - 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.

Policy Loans - 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. These investments are classified as Level 3 measurements.

Investment Contracts - 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 approximates fair value because the majority of these contracts' interest rates reset at anniversary. These financial liabilities are classified as Level 3 measurements.

Low-Income Housing Tax Credit (LIHTC) - LIHTC Investments are valued at amortized cost supported by annual schedules from the partnerships. The Company believes that the carry value of these investments approximates fair value.

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. The table below reflects the fair values and admitted values of all admitted assets that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy as described above in the Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 9,680,550,312	$ 10,545,462,242	$ 37,464,584	$ 9,326,809,660	$ 316,276,068	$ —	
Preferred Stock	78,895,567	78,895,567	43,985,800	—	34,909,767	—	
Common Stock-Affiliated	135,208,832	135,208,832	—	—	135,208,832	—	—
Common Stock- Unaffiliated and Mutual Fund	169,582,491	169,582,491	13,828,335	—	147,222,423	8,531,733	
Other invested assets	893,097,912	892,575,546	—	—	893,097,912	—	
Options	169,509,948	169,509,948	—	—	169,509,948	—	
Mortgage Loans	4,723,928,199	5,132,370,939	—	—	4,723,928,199	—	
Properties Held for the Production of Income	314,925,150	314,925,150		314,925,150			
Policy Loans	341,568,237	341,568,237	—	—	341,568,237	—	—
Cash, cash equivalents and short-term investments	3,753,369,191	3,753,369,191	786,952,736	2,966,416,455	—	—	—
Properties Occupied by the Company	62,065,187	62,065,187		62,065,187			—
Separate Account Asset	1,680,208,015	1,680,208,015	357,690,988	700,304,018	622,213,009		—
Separate Account Liability	1,057,995,006		357,690,988	700,304,018			—

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

The Company had no unamortized balances in IMR for allocated gains/losses to IMR from derivatives that were reported at fair value prior to the termination of the derivative.

The Company's general account net negative (disallowed) IMR was $58,284,852.

The Company's general account negative IMR admitted was $58,284,852, 4.8% of the adjusted capital and surplus of $1,201,871,642.

NOTES TO FINANCIAL STATEMENTS

The Company's fixed income investments generating IMR losses complied with the reporting entity's documented investment or liability management policies.

The Company had no IMR losses for fixed income related derivatives in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

The Company had no deviation from the entity's documented investment or liability management policies due to a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

The Company had no asset sales generating admitted negative IMR compelled by liquidity pressures.

NOTE 22 Events Subsequent

No significant change.

NOTE 23 Reinsurance

On October 23, 2023, the Company suspended the ceding of new business under its modified coinsurance agreement with Freestone Re Ltd. effective June 30, 2023.

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 September 30, 2023, $8,860,004 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $15,283,436 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $1,971,786 of unfavorable prior-year development from December 31, 2022 to September 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.

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.

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 [ ] No [X]

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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: $

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: $ 33,479,547

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	$	$ 4,457,533,723
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 18,774,987	$ 135,208,832
14.24	Short-Term Investments	$	$ 53,759,593
14.25	Mortgage Loans on Real Estate	$ 592,462,008	$ 743,925,273
14.26	All Other	$ 3,401,206,456	$ 774,071,040
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,012,443,451	$ 6,164,498,461
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 [ ]

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 [X] No [ ]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 5,031,496,076
	1.14 Total Mortgages in Good Standing	$ 5,031,496,076
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 95,475,775
	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	$ 39,877,593
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 39,877,593
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 25,021,059
	1.44 Total Mortgages in Process of Foreclosure	$ 25,021,059
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,191,870,503
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	$ 18,700,000
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 18,700,000
2.	Operating Percentages:	
	2.1 A&H loss percent	91.000 %
	2.2 A&H cost containment percent	2.400 %
	2.3 A&H expense percent excluding cost containment expenses	70.600 %
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
23647	41-0121640	01/01/2023	Ironshore Indemnity Inc.	MA	QA/G	SLEL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

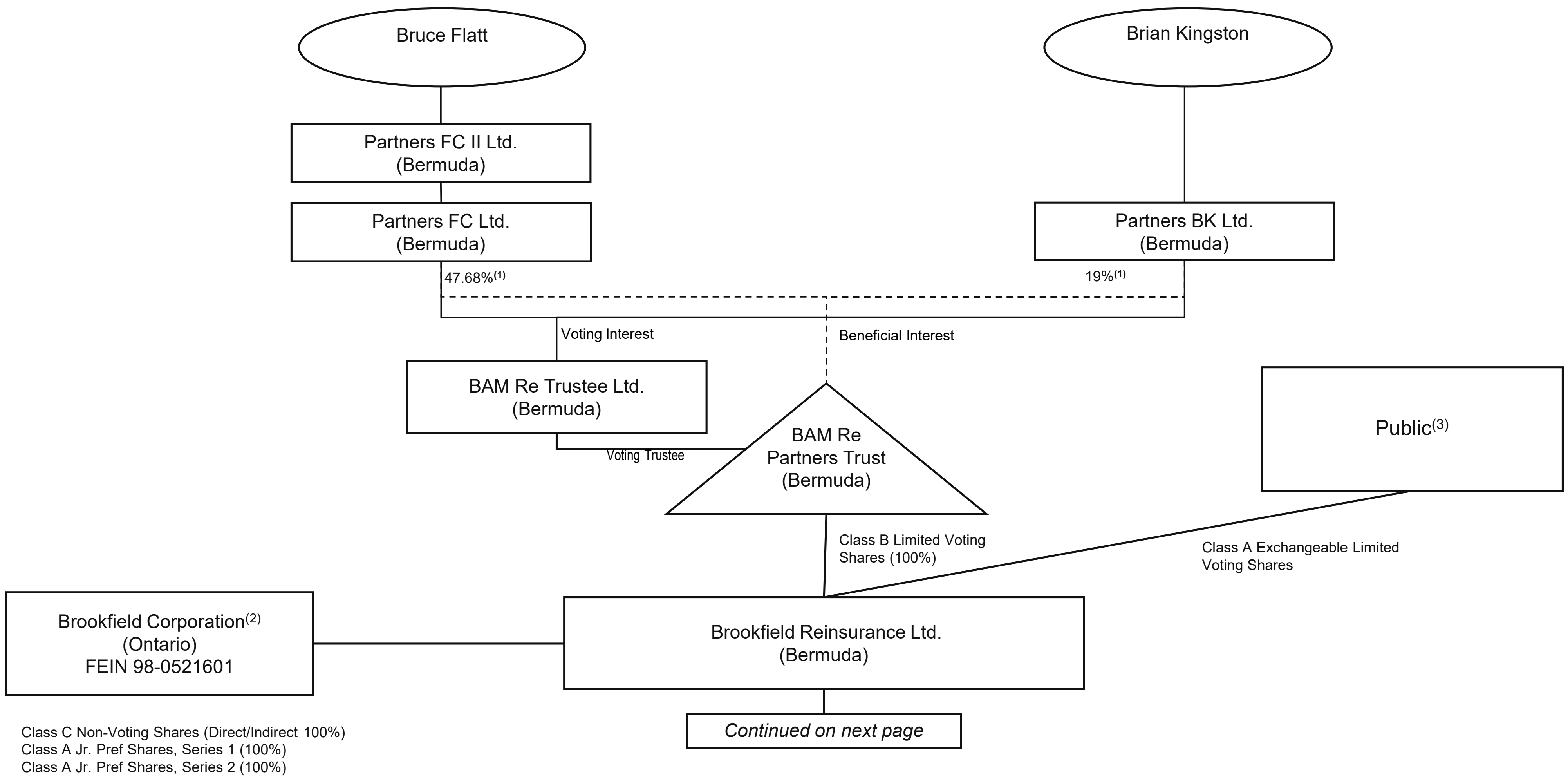
Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
	States, Etc.	Active Status (a)	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
1.	Alabama AL	L	7,243,506	91,399,808	461,672		99,104,986	60,000
2.	Alaska AK	L	515,798	1,032,560	747		1,549,105	250,000
3.	Arizona AZ	L	13,435,685	67,640,847	99,320		81,175,852	418,180
4.	Arkansas AR	L	8,108,027	23,471,943	74,997		31,654,967	138,031
5.	California CA	L	88,440,510	354,220,477	530,528		443,191,515	4,082,227
6.	Colorado CO	L	13,914,255	32,351,537	116,808		46,382,600	150,000
7.	Connecticut CT	L	3,570,242	129,455,495	9,486		133,035,223	
8.	Delaware DE	L	36,614	15,756,206	176		15,792,996	
9.	District of Columbia DC	L	1,272,800	2,664,039			3,936,839	603,330
10.	Florida FL	L	44,125,757	427,741,012	190,262		472,057,031	1,338,286
11.	Georgia GA	L	18,956,872	148,748,318	403,626		168,108,816	699,863
12.	Hawaii HI	L	7,212,610	12,705,815	6,865		19,925,290	439,110
13.	Idaho ID	L	1,997,606	13,189,342	202,620		15,389,568	
14.	Illinois IL	L	14,224,718	239,408,623	381,434		254,014,775	494,731
15.	Indiana IN	L	4,655,040	85,567,842	102,361		90,325,243	216,559
16.	Iowa IA	L	4,644,942	44,222,280	174,444		49,041,666	446,258
17.	Kansas KS	L	3,702,025	24,641,738	292,161		28,635,924	458,283
18.	Kentucky KY	L	4,218,400	41,094,482	423,254		45,736,136	346,439
19.	Louisiana LA	L	15,591,887	101,602,046	850,329		118,044,262	974,926
20.	Maine ME	L	1,329,835	26,613,529			27,943,364	
21.	Maryland MD	L	10,363,695	65,464,961	54,719		75,883,375	634,507
22.	Massachusetts MA	L	5,653,940	110,143,702	173,924		115,971,566	70,258
23.	Michigan MI	L	10,863,863	204,864,998	1,119,294		216,848,155	938,511
24.	Minnesota MN	L	28,076,247	43,545,094	132,125		71,753,466	923,644
25.	Mississippi MS	L	7,064,186	48,180,634	592,085		55,836,905	300,925
26.	Missouri MO	L	11,005,185	67,047,278	1,625,465		79,677,928	682,526
27.	Montana MT	L	742,673	8,285,986	47,346		9,076,005	
28.	Nebraska NE	L	1,591,665	19,791,181	15,570		21,398,416	252,080
29.	Nevada NV	L	10,748,631	30,240,245	33,371		41,022,247	3,171,411
30.	New Hampshire NH	L	2,264,086	55,777,404	915		58,042,405	250,000
31.	New Jersey NJ	L	14,145,569	276,679,680	12,804		290,838,053	144,576
32.	New Mexico NM	L	14,233,514	15,015,576	220,392		29,469,482	5,100
33.	New York NY	N	2,832,643	4,063,661	781		6,897,085	
34.	North Carolina NC	L	11,496,322	170,111,587	50,124		181,658,033	1,085,019
35.	North Dakota ND	L	868,197	7,267,115	46,137		8,181,449	287,793
36.	Ohio OH	L	10,767,462	188,806,529	109,925		199,683,916	1,363,037
37.	Oklahoma OK	L	10,185,064	39,732,174	172,178		50,089,416	
38.	Oregon OR	L	4,947,284	28,685,920	59,830		33,693,034	125,000
39.	Pennsylvania PA	L	10,732,387	275,721,926	52,587		286,506,900	918,509
40.	Rhode Island RI	L	1,078,258	15,077,291	92		16,155,641	
41.	South Carolina SC	L	9,342,814	59,335,505	107,908		68,786,227	664,372
42.	South Dakota SD	L	2,112,982	19,931,070	22,840		22,066,892	213,963
43.	Tennessee TN	L	13,582,693	111,607,127	1,138,582		126,328,402	1,569,560
44.	Texas TX	L	158,338,835	227,644,931	11,548,139		397,531,905	2,425,523
45.	Utah UT	L	11,375,633	37,068,275	93,820		48,537,728	905,674
46.	Vermont VT	L	1,745,030	14,636,369			16,381,399	
47.	Virginia VA	L	7,551,113	117,066,688	24,528		124,642,329	791,926
48.	Washington WA	L	7,367,160	55,019,691	56,020		62,442,871	52,475
49.	West Virginia WV	L	2,845,575	28,065,616	9,327		30,920,518	107,409
50.	Wisconsin WI	L	6,455,255	104,145,516	175,839		110,776,610	169,490
51.	Wyoming WY	L	1,109,431	13,820,076	19,076		14,948,583	85,246
52.	American Samoa AS	L	54,722				54,722	
53.	Guam GU	L	993,670	8,800	67,178		1,069,648	
54.	Puerto Rico PR	L	19,147,119	247,666,125	8,088		266,821,332	50,000
55.	U.S. Virgin Islands VI	N	5,439	340,139			345,578	
56.	Northern Mariana Islands MP	L	109,786		34,315		144,101	
57.	Canada CAN	N	374,279	444,208	579		819,066	
58.	Aggregate Other Aliens OT	XXX	176,606	373,533	211		550,350	
59.	Subtotal	XXX	669,546,142	4,595,204,550	22,147,204		5,286,897,896	29,304,757
90.	Reporting entity contributions for employee benefits plans	XXX	406,326		314,065		720,391	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,374,896				1,374,896	
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	3,794,579		4,634		3,799,213	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	675,121,943	4,595,204,550	22,465,903		5,292,792,396	29,304,757
96.	Plus Reinsurance Assumed	XXX	3,158,291		59,266,191		62,424,482	
97	Totals (All Business)	XXX	678,280,234	4,595,204,550	81,732,094		5,355,216,878	29,304,757
98.	Less Reinsurance Ceded	XXX	46,450,516	2,803,885,755	62,997,910		2,913,334,181	
99.	Totals (All Business) less Reinsurance Ceded	XXX	631,829,718	1,791,318,795	18,734,184		2,441,882,697	29,304,757
	DETAILS OF WRITE-INS							
58001.	USA Overseas Military	XXX	126,531	100,450			226,981	
58002.	DEU Germany	XXX	14,779	4,700			19,479	
58003.	GBR United Kingdom	XXX	12,442				12,442	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	22,854	268,383	211		291,448	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	176,606	373,533	211		550,350	
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



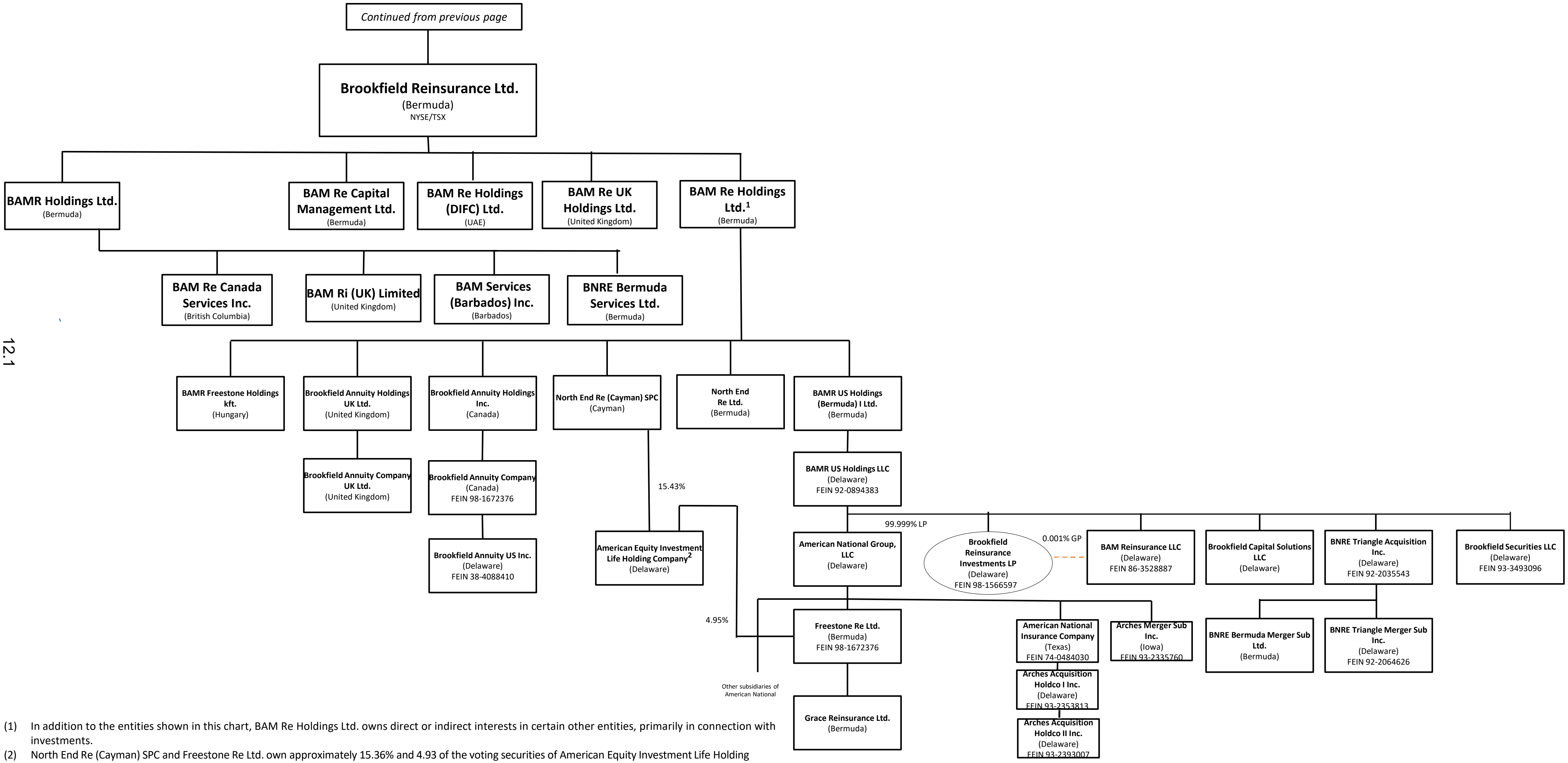
Continued on next page

(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

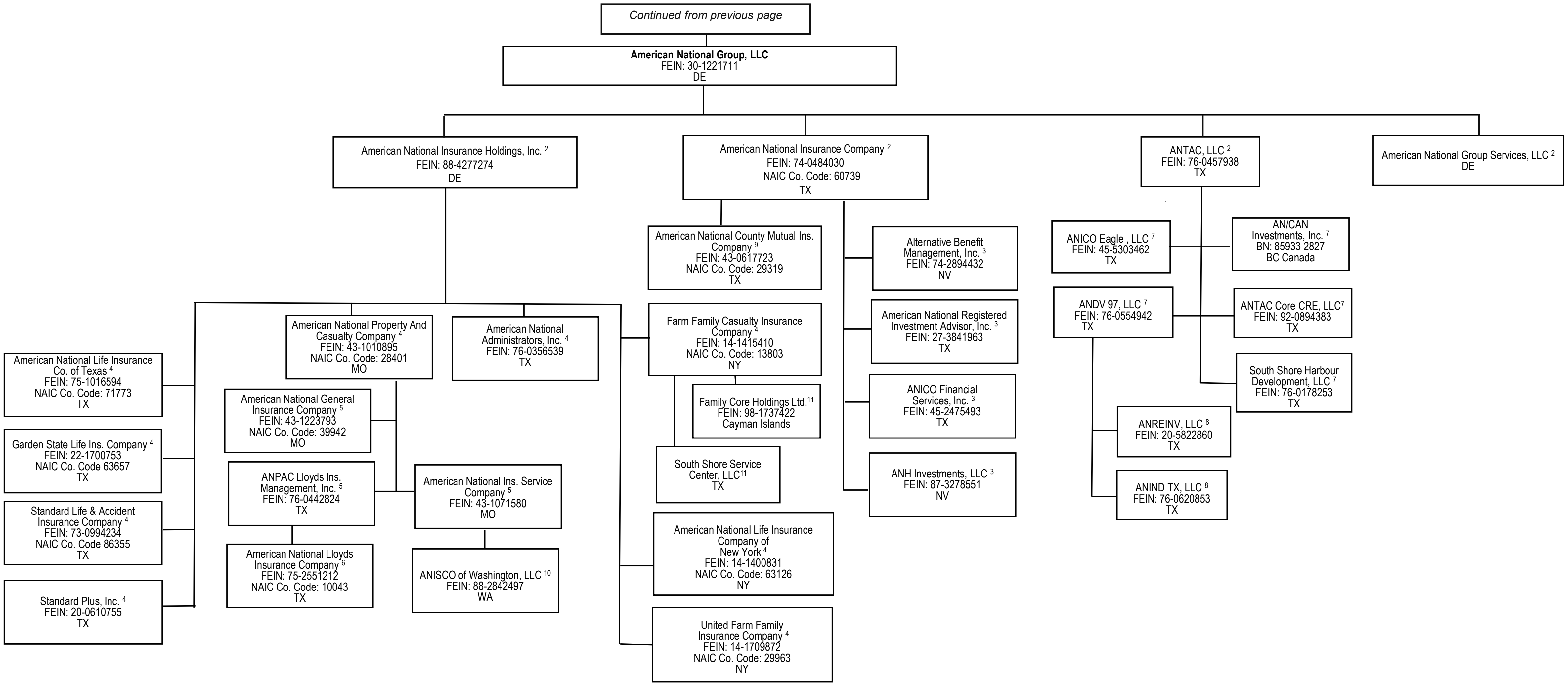
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART (continued)



(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 15.36% and 4.93 of the voting securities of American Equity Investment Life Holding Company (NYSE: AEL) ("AEL") respectively, representing a 20.29% 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 American National Property And Casualty Company.
(6) Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
(7) 100% owned by ANTAC, LLC.
(8) 100% owned by ANDV 97, LLC.
(9) Not a subsidiary company but managed by American National Insurance Company.
(10) 100% owned by American National Insurance Service Company.
(11) 100% owned by Farm Family Casualty Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Reinsurance Ltd. Group	00000			0		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

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

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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	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0408	Brookfield Reinsurance Ltd. Group	00000			0		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	NJ	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	DE	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
0408	Brookfield Reinsurance Ltd. Group	00000			0		South Shore Service Center, LLC	TX	OTH	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-3493096		0		Brookfield Securities LLC	DE	OTH	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ashby Blane 2023-1 LLC	DE	OTH	Ashby Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ashby Blane 2023-1 Holdco LLC	DE	NIA	American National Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bates Blane 2023-1 Holdco LLC	DE	NIA	American National Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bates Blane 2023-1 LLC	DE	OTH	Bates Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chamberlain Blane 2023-1 LLC	DE	OTH	Chamberlain Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chamberlain Blane 2023-1 Holdco LLC	DE	NIA	American National Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ewing Blane 2023-1 LLC	DE	OTH	Ewing Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ewing Blane 2023-1 Holdco LLC	DE	NIA	American National Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-1750592		0		BVentures ClinicCo S-B, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1786620		0		BVentures LeverCo S-B, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Reinsurance Ltd. Group	00000	88-1746432		0		BVentures TruckCo S-C, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1773069		0		BVentures VTSCo S-D, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-2732031		0		SG BNRe LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 60739202349000003

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 60739202336500003

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 60739202344500003

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 60739202344700003

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 60739202344800003

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. Credit Insurance Recoverable	12,809,294		12,809,294	13,833,901
2505. Taxes Other Than FIT	628,883		628,883	40,927
2506. MGU Fee Income	508,741		508,741	455,239
2507. Overfunded Pension	161,302,347	161,302,347		
2508. Prepaid Expenses	23,046,949	23,046,949		
2509. Debit Suspense	21,624,093	21,624,093		
2510. Miscellaneous Nonadmitted Assets	723,014	723,014		
2511. Advances	18,588	18,588		
2597. Summary of remaining write-ins for Line 25 from overflow page	220,661,909	206,714,991	13,946,918	14,330,067

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous investment liabilities	4,010,158	4,406,700
2505. Retiree benefit reserve	2,289,905	2,124,579
2597. Summary of remaining write-ins for Line 25 from overflow page	6,300,063	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	1,028,059	3,840,539	4,292,366
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,028,059	3,840,539	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	136,942	245,967	394,587
2797. Summary of remaining write-ins for Line 27 from overflow page	136,942	245,967	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 non-admitted items	(5,336,383)	9,717,304	6,154,407
5397. Summary of remaining write-ins for Line 53 from overflow page	(5,336,383)	9,717,304	6,154,407

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. MEX Mexico	XXX	9,359		211		9,570	
58005. SGP Singapore	XXX	5,580				5,580	
58006. ITA Italy	XXX	1,575				1,575	
58007. NLD Netherlands	XXX	1,335				1,335	
58008. BEL Belgium	XXX	1,308				1,308	
58009. ESP Spain	XXX	1,062				1,062	
58010. LUX Luxembourg	XXX	900				900	
58011. THA Thailand	XXX	624				624	
58012. TWN Taiwan	XXX	497				497	
58013. JPN Japan	XXX	262	161,100			161,362	
58014. AUS Australia	XXX	182				182	
58015. CHL Chile	XXX	71				71	
58016. ABW Aruba	XXX	53				53	
58017. PHL Philippines	XXX	46	48,996			49,042	
58018. CHE Switzerland	XXX		7,500			7,500	
58019. NZL New Zealand	XXX						
58020. DNK Denmark	XXX						
58021. BRB Barbados	XXX						
58022. IRL Ireland	XXX						
58023. ISR Israel	XXX						
58024. POL Poland	XXX		50,787			50,787	
58025. SCO Scotland	XXX						
58026. IND Indonesia	XXX						
58027. MCO Monaco	XXX						
58028. CYM Cayman Islands	XXX						
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	22,854	268,383	211		291,448	

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	39,787,142	
	2.2 Additional investment made after acquisition	12,429,938	14,568,957
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	1,613,389	1,006,163
5.	Deduct amounts received on disposals	8,646,232	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	14,649,959	18,860,323
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	376,990,337	347,667,188
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	376,990,337	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	206,985,360	1,048,399,474
	2.2 Additional investment made after acquisition	261,966,641	418,878,122
3.	Capitalized deferred interest and other	2,748,816	
4.	Accrual of discount	(1,222,758)	10,603,647
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(14,838,419)	
7.	Deduct amounts received on disposals	350,352,216	1,202,374,509
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(7,395,110)	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,191,870,504	5,079,187,970
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,191,870,504	5,079,187,970
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,191,870,504	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	686,706,531	281,415,006
3.	Capitalized deferred interest and other	513,744	63,083
4.	Accrual of discount		3,111
5.	Unrealized valuation increase (decrease)	(2,219,936,863)	(68,845,832)
6.	Total gain (loss) on disposals	13,521,245	8,622,688
7.	Deduct amounts received on disposals	1,312,966,433	1,226,768,701
8.	Deduct amortization of premium and depreciation	3,403,586	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)	892,575,546	3,721,820,908
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	892,575,546	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	2,042,976,882	4,151,472,405
3.	Accrual of discount	16,043,224	8,939,208
4.	Unrealized valuation increase (decrease)	55,577,999	667,563
5.	Total gain (loss) on disposals	(5,219,468)	(26,371,557)
6.	Deduct consideration for bonds and stocks disposed of	2,114,671,650	3,295,249,350
7.	Deduct amortization of premium	25,317,038	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	2,173	3,226,159
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,953,753,700	10,984,361,578
12.	Deduct total nonadmitted amounts	24,494,568	18,774,987
13.	Statement value at end of current period (Line 11 minus Line 12)	10,929,259,132	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)	6,859,817,133	2,037,839,723	4,016,334,308	20,801,155	6,859,034,806	6,859,817,133	4,902,123,703	5,543,403,846
2.	NAIC 2 (a)	4,435,261,920	481,777,878	158,119,537	64,516,650	4,431,436,637	4,435,261,920	4,823,436,911	4,488,662,012
3.	NAIC 3 (a)	419,372,492	200,333,026	93,889,881	13,846,759	419,372,492	419,372,492	539,662,396	397,400,025
4.	NAIC 4 (a)	65,403,305	14,213,564	8,157,522	2,950,663	63,613,394	65,403,305	74,410,010	28,726,239
5.	NAIC 5 (a)	166,693,420	30,634,299	38,798,006	(3,038,753)	168,895,825	166,693,420	155,490,960	1,281,874,683
6.	NAIC 6 (a)	4,425,464	56,378,621	22,098,720	11,742,897	4,438,780	4,425,464	50,448,262	3,537,040
7.	Total Bonds	11,950,973,734	2,821,177,111	4,337,397,974	110,819,371	11,946,791,934	11,950,973,734	10,545,572,242	11,743,603,845
	PREFERRED STOCK								
8.	NAIC 1	29,962,000				29,962,000	29,962,000	29,962,000	29,962,000
9.	NAIC 2	19,649,468			23,750,000	19,649,468	19,649,468	43,399,468	17,710,800
10.	NAIC 3	4,260,016	75,240		35,643	5,057,677	4,260,016	4,370,899	5,057,677
11.	NAIC 4	922,400				922,400	922,400	922,400	922,400
12.	NAIC 5	(922,400)				(922,400)	(922,400)	(922,400)	
13.	NAIC 6	1,070,400			92,800	1,070,400	1,070,400	1,163,200	
14.	Total Preferred Stock	54,941,884	75,240		23,878,443	55,739,545	54,941,884	78,895,567	53,652,877
15.	Total Bonds and Preferred Stock	12,005,915,618	2,821,252,351	4,337,397,974	134,697,814	12,002,531,479	12,005,915,618	10,624,467,809	11,797,256,722

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

NAIC 1 $ 2,966,416,455 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,966,416,455	XXX	3,543,227,307	30,401,409	3,381,999

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	3,292,024,626	1,462,352,228
3.	Accrual of discount	20,260,956	2,425,010
4.	Unrealized valuation increase (decrease)	86	(86)
5.	Total gain (loss) on disposals	156,850	
6.	Deduct consideration received on disposals	1,448,593,806	480,275,276
7.	Deduct amortization of premium	40,883	
8.	Total foreign exchange change in book/adjusted carrying value	7,658,000	
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)	2,966,416,455	1,094,950,626
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,966,416,455	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	94,236,882
3.	Unrealized Valuation increase/(decrease)	37,960,576
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(60,988)
6.	Considerations received/(paid) on terminations	80,938,317
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)	169,509,945
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	169,509,945

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	169,509,940	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		169,509,940
4.	Part D, Section 1, Column 6	169,509,950	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		(10)
		Fair Value Check	
7.	Part A, Section 1, Column 16	169,509,940	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		169,509,940
10.	Part D, Section 1, Column 9	169,509,950	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		(10)
		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	10,222,677,561	14,724,193,572
3.	Accrual of discount	6,017,366	746,449
4.	Unrealized valuation increase (decrease)	(1,381,717)	
5.	Total gain (loss) on disposals	20,339	
6.	Deduct consideration received on disposals	9,737,523,139	15,760,968,027
7.	Deduct amortization of premium	19,814	
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)	804,881,790	315,091,194
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	804,881,790	315,091,194

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
HOME OFFICE BUILDING	GALVESTON	TX	01/01/1971	Various				763,909
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				117,100
HOTEL	LEAGUE CITY	TX	10/01/1988	Various				21,431
OFFICE BUILDING	DENVER	CO	03/01/1988	Various				22,820
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				287,487
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				564,931
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				225
OFFICE BUILDING	COSTA MESA	CA	06/01/1993	Various				19,335
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				596,102
OFFICE BUILDING	DUBLIN	OH	06/26/2009	Various				55,175
SHOPPING CENTER	CONROE	TX	09/23/2013	Various				27,000
SHOPPING CENTER	LOGANVILLE	GA	10/08/2013	Various				29,835
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				48,921
OFFICE BUILDING	DUBLIN	OH	03/17/2015	Various				54,360
OFFICE BUILDING	DAYTON	OH	04/28/2015	Various				904,548
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				172,005
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				2,354
0199999. Acquired by Purchase								3,687,538
OFFICE BUILDING	FARMINGTON HILLS	TX	05/11/2020	Transfer				89,421
OFFICE BUILDING	BEDFORD	TX	08/01/2023	Transfer	8,494,725			
OFFICE BUILDING	BEDFORD	TX	08/01/2023	Transfer	10,205,275			
0299999. Acquired by Internal Transfer					18,700,000			89,421
0399999 - Totals					18,700,000			3,776,959

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
PARKING LOT	GALVESTON	TX	08/21/2023				58,670						58,670	192,252		133,582	133,582		
0199999. Property Disposed							58,670						58,670	192,252		133,582	133,582		
0399999 - Totals							58,670						58,670	192,252		133,582	133,582		

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1845001B	NEW YORK	NY	S	09/08/2022	5.500		2,610,000	57,088,888
0399999. Mortgages in good standing - Residential mortgages-all other							2,610,000	57,088,888
1823603	ENGLEWOOD	CO		08/16/2022	10.000		932,891	47,200,000
1844801	IRVINE	CA		11/29/2022	6.500		2,423,523	70,600,000
1846101B	Madrid	ESP	R	08/16/2023	7.660	31,725,306	3,119,667	
323001	MAUI	HI	S	06/03/2016	5.000		3,807,211	116,350,000
331001	APEX	NC		11/19/2021	4.500		6,890,120	89,550,000
331101	WINCHESTER	CA		04/24/2023	4.500		271,279	33,970,000
331201	RALEIGH	NC		03/11/2022	4.500		2,413,513	50,700,000
331301	BRADENTON	FL		04/07/2022	4.500		1,823,311	42,800,000
331601	VINEYARD	UT		04/29/2022	4.500		2,086,522	30,750,000
331801	SUGAR LAND	TX	S	08/10/2022	5.250		4,826,426	22,000,000
331901	SALT LAKE CITY	UT		08/23/2022	4.500		2,275,782	75,700,000
332001	LOUDON	TN		09/22/2022	4.750		1,720,407	42,900,000
1813901	GAITHERSBURG	MD	S	06/01/2022	4.950		412,112	19,200,000
1838901	SAN JOSE	CA	S	06/01/2022	3.630		139,193	19,400,000
1840001	LIVERMORE	CA		06/01/2022	3.250		914,653	24,000,000
1844601	CICERO	IL		03/24/2023	5.250		722,973	121,740,000
1845901	JEFFERSONVILLE	IN	S	01/26/2023	4.500		876,190	42,250,000
1846001B	SOMMERVILLE	MA		06/30/2023	8.720	3,314,800	3,798,711	
330101	MORENO VALLEY	CA	S	09/29/2022	4.500		6,207	38,500,000
330201	CORSICANA	TX		09/29/2022	4.500		67,425	27,000,000
330301	GALVESTON	TX	S	04/24/2023	4.500		32,296,451	68,340,000
330302	GALVESTON	TX	S	09/25/2023	15.000	2,050,000		68,340,000
330401	SAN ANTONIO	TX		01/26/2023	4.750		7,678,591	65,000,000
330501	SAN ANTONIO	TX		01/26/2023	4.500		207,422	26,000,000
330701	NEW BRAUNFELS	TX		06/01/2022	4.750		3,651,235	56,300,000
330801	GARDEN CITY	ID		09/29/2022	4.500		3,270,844	50,200,000
330901	GARDEN CITY	ID		01/26/2023	4.500		1,094,058	31,210,000
331401	BOISE	ID	S	04/24/2023	4.500		5,564,231	55,700,000
331501	VANDALIA	OH		06/01/2022	4.500		431,447	62,800,000
331701	CAPE CORAL	FL		01/26/2023	4.750		4,376,965	72,100,000
332101	SAN ANTONIO	TX	S	09/06/2022	5.250		7,643,692	105,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						37,090,106	105,743,051	1,575,600,000
1845101B	New York	NY	R	08/17/2022	10.610	25,000,000		
1845201B	New York	NY	R	08/17/2022	10.610	25,000,000		
1845701B	Durham	NC	S	01/27/2023	8.770	6,320,000		
1832501	Baton Rouge	LA	S	02/26/2018	9.000	3,188,454		
0699999. Mortgages in good standing - Mezzanine Loans						59,508,454		
0899999. Total Mortgages in good standing						96,598,560	108,353,051	1,632,688,888
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						96,598,560	108,353,051	1,632,688,888

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
1807601	SHILOH	IL		06/30/2022	08/01/2023	2,554,751							2,456,212	2,456,212			
1810501	LIMA	OH		07/25/2013	07/25/2023	4,547,465		288			288		4,383,439	4,383,439			
1811001	AUSTIN	TX		08/20/2013	09/09/2023	72,787,086		4,305			4,305		72,800,000	72,800,000			
1830201	NAPERVILLE	IL	S	06/01/2022	08/02/2023	19,473,348							19,208,328	19,208,328			
1833401	MILWAUKEE	WI		06/01/2022	07/19/2023	11,100,086							10,952,271	10,952,271			
1834101	BRADENTON	FL		06/01/2022	09/15/2023	2,725,534		41,280			41,280		921,046	921,046			
322101	AUSTIN	TX	S	11/20/2015	08/15/2023	1,000							1,000	1,000			
0199999. Mortgages closed by repayment						113,189,271		45,873			45,873		110,722,296	110,722,296			
1770501	GREENVILLE	SC		06/01/2022		697,164		91			91		25,468	25,468			
1774501	BROADVIEW HEIGHTS	OH		06/01/2022		4,622,730		4,462			4,462		42,299	42,299			
1778501	SANTA CLARITA	CA		06/01/2022		3,469,063		265			265		31,792	31,792			
1778701	DAYTON	OH		06/01/2022		2,721,218		354			354		18,548	18,548			
1779301	HURST	TX		06/01/2022		1,837,721		700			700		11,683	11,683			
1781001	ROCHESTER	MI		06/01/2022		2,103,886		2,156			2,156		87,616	87,616			
1790101	HUNTERSVILLE	NC		10/26/2009		13,389,478		4,948			4,948		88,618	88,618			
1792801	LAS VEGAS	NV		06/01/2022		3,186,414		1,162			1,162		31,551	31,551			
1796601	GRETNA	LA		06/01/2022		26,728,954		21,420			21,420		187,685	187,685			
1799401	COTTONWOOD HEIGHTS	UT		06/01/2022		2,406,498		315			315		16,248	16,248			
1801301	SEATAC	WA		08/18/2009		29,232,129		48,963			48,963		201,654	201,654			
1804801	TAMPA	FL		06/01/2022		10,536,494		13,862			13,862		54,118	54,118			
1805901	LA CANADA FLINTRIDGE	CA		06/01/2022		2,085,398		210			210		96,940	96,940			
1807801	FENTON	MO		04/24/2023				1,162			1,162		59,415	59,415			
1808301	ROCHESTER HILLS	MI		02/26/2013		17,261,285							10,127,785	10,127,785			
1808401	PASADENA	TX	S	06/01/2022		6,201,750							25,097	25,097			
1808402	PASADENA	TX	S	06/01/2022		335,545							1,369	1,369			
1808801	SACRAMENTO	CA		06/01/2022		6,320,957		856			856		43,065	43,065			
1810701	FORT LAUDERDALE	FL		06/01/2022		3,452,399		247			247		99,472	99,472			
1813401	FRESNO	CA		06/01/2022		4,923,371		1,572			1,572		25,388	25,388			
1813501	ALPHARETTA	GA		06/01/2022		2,806,580		234			234		28,734	28,734			
1813601	NOVI	MI		06/01/2022		4,361,116		384			384		55,088	55,088			
1814001	DELAWARE	OH		06/01/2022		3,555,334		587			587		126,188	126,188			
1814801	SALT LAKE CITY	UT		06/01/2022		5,367,084		418			418		53,675	53,675			
1815001	LOUISVILLE	KY		06/01/2022		4,037,373		628			628		132,270	132,270			
1815301	RICHMOND	TX		06/01/2022		1,792,230		1,273			1,273		86,922	86,922			
1816301	CINCINNATI	OH		09/29/2014		9,370,774							35,104	35,104			
1816401	CHARLOTTE	NC		06/01/2022		9,191,866		736			736		89,276	89,276			
1817101	LOGAN CITY	UT		12/09/2014		18,671,825		5,896			5,896		118,943	118,943			
1817201	ENGLEWOOD	CO		12/11/2014		11,375,209		1,732			1,732		95,128	95,128			
1817801	JONESVILLE	SC		01/15/2015		26,777,340		5,222			5,222		134,857	134,857			
1818501	RALEIGH	NC		03/16/2015		11,929,024		1,856			1,856		119,781	119,781			
1818601	LINTHICUM HEIGHTS	MD		06/01/2022		7,778,135		605			605		72,724	72,724			
1818901	FORT WORTH	TX		06/01/2022		6,469,756		512			512		63,023	63,023			
1819001	COLUMBUS	OH	S	11/08/2013		11,447,530		16,774			16,774		111,369	111,369			
1819002	COLUMBUS	OH	S	11/08/2013		321,182							27,062	27,062			
1819101	COLUMBUS	OH		06/01/2022		13,829,218		15,373			15,373		128,907	128,907			
1819102	COLUMBUS	OH		06/01/2022		412,323							29,139	29,139			
1819301	LIVERMORE	CA		05/21/2015		7,501,425		538			538		62,698	62,698			
1819401	THE WOODLANDS	TX		06/01/2022		2,161,644		191			191		33,339	33,339			
1819501	CONCORD	NC		05/26/2015		6,327,805		491			491		62,640	62,640			
1819901	AUSTIN	TX		06/01/2022		5,915,459		845			845		46,263	46,263			
1820001	CHARLESTON	IL		06/01/2022		3,300,022		292			292		51,787	51,787			

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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
1820201	DALLAS	TX		06/24/2015		17,585,249		2,530			2,530		152,006	152,006			
1820301	DERBY	KS		06/24/2015		2,769,144		1,077			1,077		27,818	27,818			
1820501	DRAPER	UT		06/25/2015		18,574,612		2,776			2,776		173,055	173,055			
1820701	PARAMOUNT	CA		07/29/2015		11,728,181		1,000			1,000		179,687	179,687			
1821001	NEW ORLEANS	LA	S	06/01/2022		47,276,506		15,556			15,556		289,723	289,723			
1821101	WARRENVILLE	IL		09/01/2015		21,518,139							405,658	405,658			
1821301	HOUSTON	TX		06/01/2022		52,279,011		7,684			7,684		429,132	429,132			
1821401	TALLAHASSEE	FL		06/01/2022		2,928,256		203			203		80,371	80,371			
1821801	BROOKPARK	OH		06/01/2022		8,340,557		1,775			1,775		63,496	63,496			
1821901	HOUSTON	TX		04/24/2023				479			479		44,994	44,994			
1822001	COLLEGE PARK	GA		04/24/2023				1,003			1,003		94,226	94,226			
1822101	COPPELL	TX		06/01/2022		11,029,358		2,297			2,297		79,449	79,449			
1822501	GLENDALE	CA		10/19/2015		20,872,520		1,377			1,377		175,712	175,712			
1823201	DALLAS	TX		12/07/2015		9,871,814		598			598		90,518	90,518			
1823401	KOLOA	HI	S	04/24/2023				5,641			5,641		238,963	238,963			
1823801	PLAINFIELDS	IN		03/08/2016		22,124,548		1,547			1,547		173,729	173,729			
1823901	LOS ANGELES	CA		03/15/2016		17,583,951		1,174			1,174		121,984	121,984			
1824001	LOS ANGELES	CA		03/15/2016		30,540,545		2,039			2,039		211,867	211,867			
1824201	DETROIT	MI		06/01/2022		6,368,739		946			946		54,687	54,687			
1824301	DEERFIELD	FL		06/01/2022		2,074,823		316			316		18,783	18,783			
1824401	DALLAS	TX		04/14/2016		21,239,046		1,487			1,487		166,174	166,174			
1824501	LOS ANGELES	CA		06/01/2022		31,114,888		4,164			4,164		199,699	199,699			
1824601	LOS ANGELES	CA		06/01/2022		16,971,757		2,271			2,271		108,927	108,927			
1824801	MINNEAPOLIS	MN		06/01/2022		4,374,416		332			332		39,297	39,297			
1825001	POOLER	GA		05/13/2016		22,760,617		1,925			1,925		112,118	112,118			
1825401	CINCINNATI	OH		08/03/2016		35,546,767		2,454			2,454		266,918	266,918			
1825701	CARLSBAD	CA		08/25/2016		9,340,982		674			674		78,590	78,590			
1825801	OGDEN	UT		08/29/2016		8,886,729		611			611		66,729	66,729			
1825901	MILWAUKEE	WI		09/15/2016		11,620,860		852			852		101,012	101,012			
1826701	FORT WORTH	TX		11/17/2016		11,175,609		815			815		95,884	95,884			
1826801	LAGUNA BEACH	CA		12/06/2016		9,535,720		645			645		67,524	67,524			
1827001	BROOKFIELD	WI		04/24/2023				2,309			2,309		58,040	58,040			
1827301	NAPERVILLE	IL		12/16/2016		21,225,793		3,100			3,100		183,476	183,476			
1827601	LEHI	UT		03/15/2017		19,656,275		2,688			2,688		137,505	137,505			
1827801	IRVINE	CA		03/30/2017		44,186,165		17,378			17,378		270,630	270,630			
1828201	ROCKVILLE	MD		04/24/2023				3,559			3,559		163,523	163,523			
1828401	COLUMBIA	SC		05/23/2017		9,544,901		688			688		76,740	76,740			
1828501	GILBERT	AZ		05/24/2017		12,962,784		2,598			2,598		99,179	99,179			
1828701	PHOENIX	AZ		06/09/2017		8,194,080		5,207			5,207		61,590	61,590			
1828901	BIRMINGHAM	MI		06/15/2017		18,324,131		875			875		143,355	143,355			
1829001	LINONIA	MI		06/01/2022		3,899,313		572			572		31,270	31,270			
1829201	SCOTTSDALE	AZ		06/01/2022		52,078,885		3,811			3,811		421,544	421,544			
1829801	WOODLAND HILLS	CA		07/13/2017		14,724,974							22,466	22,466			
1830101	KNOXVILLE	TN		06/01/2022		5,989,431		435			435		47,225	47,225			
1830301	LEHI	UT		09/26/2017		23,126,994		3,125			3,125		158,316	158,316			
1830501	PHOENIX	AZ	S	06/01/2022		18,201,876		4,844			4,844		120,941	120,941			
1830601	PHOENIX	AZ	S	06/01/2022		18,804,281		5,004			5,004		124,944	124,944			
1831001	RINCON	GA		11/14/2017		5,726,365		406			406		44,284	44,284			
1831101	FARMINGTON HILLS	MI		11/16/2017		5,775,893		875			875		68,516	68,516			
1831401	HUTCHINS	TX		11/21/2017		20,995,897		4,500			4,500		167,311	167,311			
1831601	NASHVILLE	TN		06/01/2022		8,231,982							7,242	7,242			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1831602	NASHVILLE	TN		06/01/2022		2,809,168							2,472	2,472			
1831701	DUBLIN	OH		04/24/2023				15,000			15,000		164,330	164,330			
1832001	NORTH SALT LAKE	UT		06/01/2022		6,371,853		458			458		48,961	48,961			
1832401	LOS ALTOS	CA	S	06/01/2022		17,596,897							114,142	114,142			
1832801	NEW YORK	NY		06/01/2022		20,027,783							135,010	135,010			
1832901	SOUTH JORDAN	UT		06/01/2022		36,418,954		5,211			5,211		274,950	274,950			
1833101	AMERICAN CANYON	CA		07/26/2016		24,734,625							176,412	176,412			
1833201	PLANO	TX		04/05/2018		41,554,984		20,076			20,076		220,018	220,018			
1833301	SAN DIEGO	CA		04/05/2018		6,673,499		888			888		43,136	43,136			
1833601	SCOTTSDALE	AZ		05/30/2018		57,967,601		14,938			14,938		330,640	330,640			
1834001	NEW CANEY	TX		04/08/2016		54,104,539		20,583			20,583		356,071	356,071			
1834002	NEW CANEY	TX		12/16/2021		963,200		124			124		6,334	6,334			
1834401	SAVANAH	GA		06/01/2022		15,447,678		1,976			1,976		82,845	82,845			
1834402	SAVANAH	GA		06/01/2022		996,333							4,394	4,394			
1834901	DRAPER	UT		06/01/2022		25,700,008		1,696			1,696		155,376	155,376			
1835001	MIAMI BEACH	FL		10/30/2018		40,152,205		5,187			5,187		231,005	231,005			
1835201	CARY	NC		09/02/2015		17,395,275							105,281	105,281			
1835401	LEHI	UT		05/29/2019		25,282,119		4,094			4,094		150,247	150,247			
1835501	HOUSTON	TX		06/01/2022		28,083,016							164,015	164,015			
1835601	DUBLIN	OH		06/01/2022		31,119,757		12,480			12,480		181,786	181,786			
1835701	COLUMBUS	OH		06/01/2022		14,881,791		980			980		73,656	73,656			
1836001	TEMPE	AZ		10/29/2019		16,532,452		2,125			2,125		99,394	99,394			
1836201	WENTZVILLE	MO		06/01/2022		41,299,773		33,055			33,055		282,579	282,579			
1836301	AMERICAN FORK	UT		06/01/2022		10,501,418		1,365			1,365		68,001	68,001			
1836401	AURORA	CO		06/01/2022		46,477,955		4,194			4,194		312,999	312,999			
1836601	GREENSBORO	NC		12/17/2019		21,983,888		4,025			4,025		139,643	139,643			
1836901	CHICAGO	IL	S	06/01/2022		25,317,139		10,007			10,007		170,105	170,105			
1837001	CENTRALIA	WA		04/24/2023				2,021			2,021		142,641	142,641			
1837101	BUFORD	GA		06/01/2022		8,599,070		583			583		61,633	61,633			
1837201	BELLEVUE	NE		04/24/2023				1,415			1,415		69,837	69,837			
1837301	HOUSTON	TX		06/01/2022		35,023,747							208,306	208,306			
1837601	LOS ANGELES	CA		06/01/2022		13,125,962		1,797			1,797		94,752	94,752			
1837801	PINOLE	CA		06/01/2022		6,142,061		410			410		42,579	42,579			
1837901	PLANO	TX		06/01/2022		14,812,941		11,531			11,531		87,136	87,136			
1838101	LAKE FOREST	IL		06/01/2022		24,478,917		5,413			5,413		120,299	120,299			
1838201	GREENVILLE	TX		06/01/2022		2,129,412		615			615		15,106	15,106			
1838301	LEMONT	IL		06/01/2022		6,735,491		1,225			1,225		41,080	41,080			
1838401	RUSKIN	FL		04/24/2023				263			263		25,097	25,097			
1838501	BELLEVILLE	NJ		04/24/2023				674			674		48,648	48,648			
1838601	GLENVIEW	IL		06/01/2022		41,369,066		10,616			10,616		264,738	264,738			
1838701	FORT WORTH	TX		04/24/2023				5,031			5,031		359,814	359,814			
1839101	CULVER CITY	CA		04/24/2023				1,148			1,148		60,327	60,327			
1839201	COLORADO SPRINGS	CO		04/24/2023				697			697		21,893	21,893			
1839401	EL SEGUNDO	CA		04/24/2023				742			742		19,842	19,842			
1839501	COLORADO SPRINGS	CO		04/24/2023				759			759		156,125	156,125			
1839701	HOUSTON	TX		06/01/2022		1,360,483		88			88		8,787	8,787			
1840101	COLUMBUS	OH		04/24/2023				11,575			11,575		198,911	198,911			
1840801	WEST VALLEY CITY	UT		04/24/2023				628			628		85,162	85,162			
1841001	HENDERSONVILLE	TN		04/24/2023				378			378		54,033	54,033			
1841201	BREA	CA		04/24/2023				5,926			5,926		299,824	299,824			
1841401	SHELBY TOWNSHIP	MI		04/24/2023				999			999		67,163	67,163			

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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
1841501	MIAMI	FL		03/10/2022		24,190,336		6,163			6,163		139,097	139,097			
1842401	MARCO ISLAND	FL		01/26/2023				1,000			1,000		72,874	72,874			
1843701	ORLAND PARK	IL		03/24/2023				1,156			1,156		35,067	35,067			
1843901	BOCA RATON	FL		04/24/2023				875			875		39,423	39,423			
1844001B	VISALIA	CA	R	08/02/2022		29,000,000							25,955	25,955			
1844501	LINCOLNWOOD	IL		11/07/2022		2,992,500		188			188		13,449	13,449			
1844901	LACEY	WA		12/13/2022		27,357,500		3,437			3,437		92,797	92,797			
322601	LOS ANGELES	CA		06/01/2022		13,778,411							93,917	93,917			
323601	SOUTH JORDAN	UT		06/01/2022		32,380,628							67,242	67,242			
326501	COLUMBUS	OH	S	09/29/2022		19,113,734							103,903	103,903			
326502	COLUMBUS	OH	S	09/29/2022		2,557,675							10,441	10,441			
326701	DRAPER	UT		06/14/2018		13,173,884							74,215	74,215			
327201	SOUTH JORDAN	UT		09/29/2022		43,992,710							246,356	246,356			
327501	RICHMOND	TX		01/26/2023									159,542	159,542			
327701	SAN ANTONIO	TX	S	02/27/2019		16,843,670							83,287	83,287			
328101	OREM	UT		09/29/2022		64,336,028							322,078	322,078			
328401	SPARTANBURG	SC	S	09/29/2022		11,268,002		11,391			11,391		55,209	55,209			
328402	SPARTANBURG	SC	S	07/05/2022		4,097,267							19,921	19,921			
328901	PHOENIX	AZ		06/01/2022		39,226,632		40,772			40,772		217,295	217,295			
329101	PROVO	UT		09/29/2022		11,398,727		5,093			5,093		64,003	64,003			
329201	PORT WENTWORTH	GA		09/29/2022		63,863,579		17,774			17,774		231,856	231,856			
329301	SAN ANTONIO	TX		09/29/2022		32,120,000							84,753	84,753			
329501	CHINO	CA	S	09/29/2022		3,476,959		22,082			22,082		(67,418)	(67,418)			
330502	SAN ANTONIO	TX		09/17/2021		3,098,250		2,250			2,250		549,055	549,055			
1807601	SHILOH	IL		06/30/2022		2,554,751											
1810501	LIMA	OH		07/25/2013		4,547,465		288			288		27,817	27,817			
1811001	AUSTIN	TX		08/20/2013		72,787,086		4,305			4,305						
1830201	NAPERVILLE	IL	S	06/01/2022		19,473,348							30,049	30,049			
1833401	MILWAUKEE	WI		06/01/2022		11,100,086							66,108	66,108			
1834101	BRADENTON	FL		06/01/2022		2,725,534		41,280			41,280		1,928,328	1,928,328			
322101	AUSTIN	TX	S	11/20/2015		1,000											
1832501	Baton Rouge	LA	S	02/26/2018		3,199,111							8,889	8,889			
0299999. Mortgages with partial repayments						2,472,722,004		666,601			666,601		31,300,599	31,300,599			
1826101	BEDFORD	TX		09/29/2016		27,486,986							18,700,000	18,700,000		(8,786,986)	(8,786,986)
0499999. Mortgages transferred						27,486,986							18,700,000	18,700,000		(8,786,986)	(8,786,986)
0599999 - Totals						2,613,398,262		712,473			712,473		160,722,894	160,722,894		(8,786,986)	(8,786,986)

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
PPFZ6A-4A-1	BREF VI LP			Transfer from Schedule D					67,343,344			
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated									67,343,344			XXX
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO		07/01/2020			4,500,000			
	LOC to American National Property & Casualty Company	Galveston	TX	ANPAC		07/01/2020			25,000,000			
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY		06/30/2020			4,500,000			
	LOC to United Farm Family	Galveston	TX	UFF		06/30/2020			4,000,000			
	LOC to Alternative Benefit Management	Galveston	TX	ABM		09/01/2020			500,000			
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									38,500,000			XXX
	Equity Fund 7085 - Northstar Mezzanine Partners VII Feeder LP	Minneapolis	MN	Northstar Capital, LLC	2.A	10/30/2019			43,657		33,532	0.552
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC	1.E	12/06/2019			47,847		426,240	0.611
	Equity Fund 7100 - BSP SOF II Structured Note LP	New York	NY	Benefit Street Partners, LLC	1.C	04/01/2020			221,769		2,149,879	1.974
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	PineBridge Investments, LLC	1.E	11/19/2020			126,845		2,428,583	2.972
	Equity Fund 7119 - Crescent Direct Lending Levered Fund III Note Feeder, LP	Los Angeles	CA	Crescent Capital Group	2.C	08/18/2021			699,068		5,294,383	1.530
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									1,139,186		10,332,617	XXX
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II-A, LP	New York	NY	Centre Lane Partners		10/31/2018			2,702,703		2,941,552	27.030
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									2,702,703		2,941,552	XXX
	TX GALILEO, LLC		DE	ANICO		12/29/2022			864,173			
	TX HOOKE, LLC		DE	ANICO		12/29/2022			873,982			
	TX KEPLER, LLC		DE	ANICO		12/29/2022			788,378			
	TX LEIBNIZ, LLC		DE	ANICO		12/29/2022			860,895			
	TX NEWTON, LLC		DE	ANICO		12/29/2022			817,886			
	TX WREN, LLC		DE	ANICO		12/29/2022			1,012,222			
2099999. Joint Venture Interests - Common Stock - Affiliated									5,217,536			XXX
	Argerich Holdco 2022-01, LLC	New York	NY	ANICO		09/08/2022			290,000			
2299999. Joint Venture Interests - Real Estate - Affiliated									290,000			XXX
PPFPF3-KR-4	Boccherini F2 2022-1, LLC - Debt			Transfer from Schedule D		10/03/2022			15,152,875			
PPFUEO-U3-0	Bach F1 2022-1, LLC - Debt			Transfer from Schedule D		10/03/2022			18,902,350			
PPFX3T-HN-6	Brahmns PP 2022-1, LLC - Debt			Transfer from Schedule D		10/03/2022			21,648,424			
3099999. Collateral Loans - Affiliated									55,703,649			XXX
PPFOFY-ZW-2	Boccherini F2 2022-1, LLC - Equity			Transfer from Schedule D					38,994,768			
PPFSF4-A4-8	Bach F1 2022-1, LLC - Equity			Transfer from Schedule D					43,209,927			
PPFSF4-DA-1	Brahmns PP 2022-1, LLC - Equity			Transfer from Schedule D					59,920,357			
PPG80C-JB-4	BST 2022-1 Equity USD			Transfer from Schedule D					10,941,648			
PPG80C-JA-6	BST FUNDING 2022-1E LTD			Transfer from Schedule D					19,470,860			
PPG80C-JB-4	BST FUNDING 2022-1 LTD			Transfer from Schedule D					8,882,141			
PPG80C-JD-0	BST FUNDING 2022-2E LTD			Transfer from Schedule D					5,951,376			
PPG80C-JE-8	BST FUNDING 2022-3E LTD			Transfer from Schedule D					5,774,018			
PPG80C-JA-6	BST FUNDING 2022-1E LTD			Transfer from Schedule D					14,930,282			
PPG80C-JD-0	BST FUNDING 2022-2E LTD			Transfer from Schedule D					16,206,225			
PPG80C-JE-8	BST FUNDING 2022-3E LTD			Transfer from Schedule D					15,736,007			
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated									240,017,609			XXX
6099999. Total - Unaffiliated									3,841,889		13,274,169	XXX
6199999. Total - Affiliated									407,072,138			XXX
6299999 - Totals									410,914,027		13,274,169	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
	Project Bird	New York	NY	Transfer to Schedule B	08/17/2022	09/30/2023								24,851,385	24,851,385				
	Project Bird	New York	NY	Transfer to Schedule B	08/17/2022	09/30/2023								24,851,385	24,851,385				
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated														49,702,770	49,702,770				
	TCCL 1 McMillan Eagle Partners, L.P.	Houston	TX	Transfer to Schedule B	02/26/2018	09/30/2023								3,188,454	3,188,454				
	BLI Pinehurst Mezz. LLC	Durham	NC	Transfer to Schedule B	01/22/2023	09/30/2023								6,320,000	6,320,000				
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated														9,508,454	9,508,454				
	LOC to Standard Life Insurance Company	Galveston	TX	SLAICO	07/01/2017	09/30/2023					15,977	15,977		4,515,977	4,515,977				15,977
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY	06/30/2020	09/30/2023					201,590	201,590		24,591,949	24,591,949				201,590
	LOC to United Farm Family	Galveston	TX	UFF	06/30/2020	09/30/2023					25,673	25,673		1,328,937	1,328,937				25,673
	LOC to Alternative Benefit Management	Galveston	TX	ABM	09/01/2020	09/30/2023					92,921	92,921		918,656	918,656				92,921
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated											336,161	336,161		31,355,519	31,355,519				336,161
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Return of Capital	10/31/2018	09/08/2023	110,241							110,241	110,241				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							110,241							110,241	110,241				
	TX GALILEO, LLC		DE	Rebalancing	12/29/2022	09/30/2023	2,989,508							2,989,508	2,989,508				
	TX HOOKE, LLC		DE	Rebalancing	12/29/2022	09/30/2023	2,989,508							2,989,508	2,989,508				
	TX KEPLER, LLC		DE	Rebalancing	12/29/2022	09/30/2023	2,989,508							2,989,508	2,989,508				
	TX LEIBNIZ, LLC		DE	Rebalancing	12/29/2022	09/30/2023	2,830,098							2,830,098	2,830,098				
	TX NEWTON, LLC		DE	Rebalancing	12/29/2022	09/30/2023	3,171,444							3,171,444	3,171,444				
	TX WREN, LLC		DE	Rebalancing	12/29/2022	09/30/2023	2,989,508							2,989,508	2,989,508				
2099999. Joint Venture Interests - Common Stock - Affiliated							17,959,574							17,959,574	17,959,574				
	Equity Fund 7035 - Rutledge Partners, LP	Smyrna	GA	Liquidating distribution	03/01/1996	07/31/2023	12,955,427	(11,095,611)				(11,095,611)		1,859,816	12,628,500		10,768,684	10,768,684	
2599999. Joint Venture Interests - Other - Unaffiliated							12,955,427	(11,095,611)				(11,095,611)		1,859,816	12,628,500		10,768,684	10,768,684	
PPFUMC-I2-3	BlueRock- Revolving Credit Faciility	New York	NY	VARIOUS		09/07/2023								115,979,775	115,979,775				2,607,768
2999999. Collateral Loans - Unaffiliated														115,979,775	115,979,775				2,607,768
6099999. Total - Unaffiliated							13,065,668	(11,095,611)				(11,095,611)		167,652,602	178,421,286		10,768,684	10,768,684	2,607,768
6199999. Total - Affiliated							17,959,574				336,161	336,161		58,823,547	58,823,547				336,161
6299999 - Totals							31,025,242	(11,095,611)			336,161	(10,759,450)		226,476,149	237,244,833		10,768,684	10,768,684	2,943,929

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-FP-1	UNITED STATES TREAS		09/05/2023	Burrows Capital Advisors thru Cetera		39,488	40,000	669	1.B FE
0109999999. Subtotal - Bonds - U.S. Governments						39,488	40,000	669	XXX
PPG1DL-LM-8	CIDRON Spirit Limited		09/29/2023	PRIVATE		34,000,000	35,997,500	425,000	2.B Z
T5R13S-5S-7	INTESA SANPAOLO SPA		01/10/2023	PRIVATE		1,484,819	1,400,000		6.
T9T20L-T5-7	UNICREDIT SPA		01/04/2023	PRIVATE		1,798,143	2,000,000		6.
11286Z-AE-4	BROOKFIELD PPTY FIN		08/16/2023	PRIVATE		5,585,340	4,437,870	112,294	3.C FE
303897-AA-0	FAIRFAX INDIA HLDGS	A	08/17/2023	DIRECT		51,527,680	64,000,000	1,520,000	2.A
06738E-BA-2	BARCLAYS PLC	D	01/11/2023	PRIVATE		4,954,063	5,000,000		1.
404280-DT-3	HSBC HLDGS PLC	D	08/01/2023	PRIVATE		8,400,000	8,400,000		1.B FE
539439-AU-3	LLOYDS BANKING GROUP	D	08/01/2023	PARIBAS CORP.		3,986,167	4,000,000		3.B FE
53944Y-AJ-2	LLOYDS BANKING GROUP	D	08/01/2023	GOLDMAN, SACHS & CO., INC.		2,515,825	2,600,000		3.B FE
639057-AD-0	NATWEST GROUP PLC	D	08/01/2023	VARIOUS		6,315,680	8,400,000		3.B FE
000000-00-0	NATWEST GROUP PLC	D	01/23/2023	PRIVATE		8,278,467	8,200,000		3.B FE
000000-00-0	CANARY WHARF GROUP INVESTMENT HOLDINGS	B	01/26/2023	DIRECT		2,993,515	2,920,015		4.A
F1067P-AB-2	BNP PARIBAS	D	09/27/2023	PRIVATE		4,971,083	5,600,000	17,000	3.B FE
000000-00-0	BNP PARIBAS	D	08/01/2023	GOLDMAN, SACHS & CO., INC.		3,328,886	4,000,000		2.B FE
F22797-RT-7	CREDIT AGRICOLE S A	D	08/01/2023	PRIVATE		1,718,063	1,700,000		2.B FE
F2R125-CD-5	CREDIT AGRICOLE S A	D	08/01/2023	MERRILL LYNCH PIERCE FENNER & SMITH		2,269,934	2,200,000		2.B FE
G5533W-BS-5	LLOYDS BANKING GROUP PLC	B	01/16/2023	PRIVATE		1,953,588	2,441,100		2.A Z
H3698D-AR-5	UBS GROUP AG	D	01/13/2023	PRIVATE		2,568,212	3,000,000		1.B FE
H42097-CB-1	UBS GROUP AG	D	08/01/2023	PRIVATE		3,014,894	3,700,000		3.B FE
H42097-CS-4	UBS GROUP AG	D	08/01/2023	PRIVATE		13,423,021	15,000,000		3.B FE
000000-00-0	COOPERATIEVE RABOBANK UA		01/13/2023	PRIVATE		7,623,313	8,470,000		2.B FE
000000-00-0	NATIONWIDE BUILDING SOCIETY	B	02/27/2023	PRIVATE		7,397,926	9,764,400		3.B FE
000000-00-0	DEUTSCHE BANK AG		01/09/2023	PRIVATE		4,025,388	5,293,750		3.B FE
000000-00-0	CREDIT AGRICOLE SA		01/16/2023	PRIVATE		1,297,578	1,586,715		2.B FE
000000-00-0	UNICREDIT SPA		01/20/2023	PRIVATE		7,943,571	10,587,500		3.B FE
000000-00-0	DEUTSCHE BANK AG		01/02/2023	PRIVATE		630,555	732,330		3.B FE
000000-00-0	UBS GROUP AG		01/20/2023	PRIVATE		4,419,925	4,446,750		1.B FE
000000-00-0	SOCIETE GENERALE SA		01/16/2023	PRIVATE		10,000,000	10,587,500		3.B FE
000000-00-0	CAIXABANK SA 6.875 25OCT33 FRN		01/18/2023	PRIVATE		4,978,550	6,102,750		3.B FE
000000-00-0	BARCLAYS PLC		02/28/2023	PRIVATE		8,300,000	10,130,565		3.B FE
000000-00-0	CAIXABANK SA		03/02/2023	PRIVATE		5,000,003	5,293,750		3.B FE
05601@-AA-8	BSP SOF II STRUCTURED NT		09/11/2023	DIRECT		1,256,694	1,256,694		1.C IF
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		07/06/2023	DIRECT		392,918	392,918		2.A PL
PPFSL7-NH-1	Arm Master Trust, Llc		09/18/2023	PRIVATE		26,546,909	26,546,909	8,906	1.F
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						254,900,710	286,189,016	2,083,200	XXX
PPFPM7-M6-1	TX KEPLER LLC - C TRANCHE		09/28/2023	VARIOUS		2,812,656	2,812,656		3.B
PPFPM7-M8-7	TX LEIBNIZ LLC - A TRANCHE		09/28/2023	PRIVATE		2,952,432	2,952,432		1.G
PPFPM7-M9-5	TX LEIBNIZ LLC - B TRANCHE		09/28/2023	VARIOUS		4,924,192	4,924,192		2.C
PPFPM7-MA-2	TX LEIBNIZ LLC - C TRANCHE		09/28/2023	VARIOUS		3,201,254	3,201,254		3.B
PPFPM7-MC-8	TX NEWTON LLC - A TRANCHE		09/28/2023	VARIOUS		17,528,273	17,528,273		1.G
PPFPM7-MD-6	TX NEWTON LLC - B TRANCHE		09/28/2023	VARIOUS		10,955,171	10,955,171		2.C
PPFPM7-ME-4	TX NEWTON LLC - C TRANCHE		09/28/2023	VARIOUS		4,382,068	4,382,068		3.B
000000-00-0	TX WREN LLC - A TRANCHE		09/28/2023	VARIOUS		8,606,458	8,606,458		1.G
PPFX5R-8X-6	TX WREN LLC - B TRANCHE		09/28/2023	VARIOUS		5,379,037	5,379,037		2.C
PPFX5R-8Y-4	TX WREN LLC - C TRANCHE		09/28/2023	VARIOUS		2,151,615	2,151,615		3.B
PPG060-86-4	BID III- 2022 Ceres Note LIssuer		06/30/2023	DIRECT		7,937,270	7,937,270		1.G Z
PPG2CC-70-1	2022 Ceres Note Issuer LP CORPORATE		09/29/2023	PRIVATE		39,683,356	39,683,356		2.B Z
PPG2CC-71-9	2022 Ganymede Note Issuer LP		09/29/2023	PRIVATE		39,683,356	39,683,356		2.B Z

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
PPG2CC-72-7	2022 Titan Note Issuer LP		09/29/2023	PRIVATE		39,683,356	39,683,356		2.B Z
000000-00-0	2022 Europa Note Issuer LP		09/29/2023	PRIVATE		39,683,356	39,683,356		2.B Z
PPG4CB-7J-8	2022 Io Note Issuer LP		09/29/2023	PRIVATE		39,683,356	39,683,356		2.A Z
PPGB0N-68-4	TX GALILEO LLC - A TRANCHE		09/28/2023	VARIOUS		9,498,989	9,498,989		1.G
PPGB0N-69-2	TX GALILEO LLC - B TRANCHE		09/28/2023	VARIOUS		5,936,868	5,936,868		2.C
000000-00-0	TX GALILEO LLC - C TRANCHE		09/28/2023	VARIOUS		2,374,747	2,374,747		3.B
000000-00-0	TX HOOKE LLC - A TRANCHE		09/28/2023	VARIOUS		9,913,464	9,913,464		1.G
000000-00-0	TX HOOKE LLC - B TRANCHE		09/28/2023	VARIOUS		5,211,540	5,211,540		2.C
000000-00-0	TX HOOKE LLC - C TRANCHE		09/28/2023	VARIOUS		2,478,366	2,478,366		3.B
PPGB0N-6G-6	TX KEPLER LLC - A TRANCHE		09/28/2023	VARIOUS		9,893,144	9,893,144		1.G
PPGB0N-6H-4	TX KEPLER LLC - B TRANCHE		09/28/2023	VARIOUS		7,167,590	7,167,590		2.C
PPFUB7-QB-7	Bylsma 2022-1, Ltd.-Class E	D	07/17/2023	PRIVATE		6,356	6,356		3.B FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						321,728,270	321,728,268		XXX
14171Y-AF-6	CAREMAX T/L 1L 5/22		06/30/2023	CAPITALIZED INTEREST		13,267	13,267		5.C IF
000000-00-0	GAT - AIRLINE GROUND T/L 1L 7/19		08/01/2023	CAPITALIZED INTEREST		4,521	4,521		5.C IF
000000-00-0	GAT - AIRLINE GROUND R/C 1L 7/19		08/01/2023	CAPITALIZED INTEREST		797	797		5.C IF
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L 7/19		08/01/2023	CAPITALIZED INTEREST		274	274		5.C IF
000000-00-0	URGENT CARES OF AMERICA HOLDINGS I T/L		06/30/2023	CAPITALIZED INTEREST		32,154	32,154		5.C IF
000000-00-0	CRUNCH HOLDINGS R/C 1L 6/19		07/31/2023	DIRECT		118,760	118,960		5.C IF
000000-00-0	CPF DENTAL T/L 1L 8/19		08/31/2023	CAPITALIZED INTEREST		10,752	10,752		5.C IF
000000-00-0	AMERICAN PHYSICIAN T/L C 1L 10/19		09/29/2023	CAPITALIZED INTEREST		25,656	25,656		5.C IF
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		08/31/2023	CAPITALIZED INTEREST		40,545	87,924		6. PL
000000-00-0	USA DEBUSK T/L 1L 10/19		08/31/2023	VARIOUS		4,382,488	4,421,250		5.C IF
000000-00-0	CPF DENTAL T/L 1L (ADD-ON) 11/20		08/31/2023	CAPITALIZED INTEREST		8,200	8,200		5.C IF
000000-00-0	THE SMILIST R/C 1L 12/20		09/28/2023	PURCHASE		48,298	48,298		5.C IF
000000-00-0	ALDER HOLDINGS T/L 1L 12/20		09/29/2023	DIRECT		4,248,339	4,282,114		5.C IF
000000-00-0	ALDER HOLDINGS DD T/L 1L 12/20		09/29/2023	VARIOUS		784,758	791,898		5.C IF
000000-00-0	D4C DENTAL R/C 1L 12/20		09/28/2023	PURCHASE		116,071	116,071		5.C IF
000000-00-0	STUDIO MOVIE T/L 1L 4/21		09/29/2023	CAPITALIZED INTEREST		33,826	33,826		5.C IF
000000-00-0	STUDIO MOVIE DD T/L 1L 4/21		09/29/2023	VARIOUS		414,153	414,153		5.C IF
000000-00-0	CAREVET DD T/L 1L (ADD-ON) 6/21		09/29/2023	DIRECT		1,163,944	1,173,000		5.C IF
000000-00-0	CONNECT AMERICA R/C 1L 6/21		07/11/2023	PURCHASE		11,327	11,327		5.C IF
000000-00-0	INGENIO T/L 1L 8/21		09/01/2023	DIRECT		4,053,309	4,100,490		5.C IF
000000-00-0	EVERGREEN T/L 1L 8/21		09/29/2023	DIRECT		3,938,162	3,983,226		5.C IF
000000-00-0	REFOCUS MANAGEMENT DD T/L 1L 12/21		09/29/2023	VARIOUS		3,206,756	3,228,718		5.C IF
000000-00-0	CAREVET DD T/L 1L (ADD-ON) 12/21		09/29/2023	VARIOUS		1,464,761	1,475,739		5.C IF
000000-00-0	VALANT MEDICAL SOLUTION T/L 1L 12/21		09/29/2023	VARIOUS		2,544,130	2,576,269		5.C IF
000000-00-0	VALANT MEDICAL SOLUTION R/C 1L 12/21		09/29/2023	CAPITALIZED INTEREST		635	635		5.C IF
000000-00-0	WISER SOLUTIONS T/L 1L 4/22		09/29/2023	CAPITALIZED INTEREST		33,521	33,521		5.C IF
000000-00-0	WISER SOLUTIONS DD T/L 1L 4/22		09/29/2023	VARIOUS		490,631	490,631		5.C IF
000000-00-0	SERVICE COMPRESSION T/L 1L 5/22		09/29/2023	CAPITALIZED INTEREST		2,805	2,805		5.C IF
000000-00-0	SERVICE COMPRESSION DD T/L 1L 5/22		09/29/2023	VARIOUS		1,020,038	1,046,681		5.C IF
000000-00-0	WEST DERMATOLOGY T/L 1L 6/22		08/22/2023	CAPITALIZED INTEREST		10,398	10,398		5.C IF
000000-00-0	WEST DERMATOLOGY R/C 1L 6/22		09/12/2023	PURCHASE		115,195	115,195		5.C IF
000000-00-0	CAREVET DD T/L 1L (ADD-ON) 6/22		08/31/2023	VARIOUS		274,294	274,294		5.C IF
000000-00-0	LONG ISLAND VISION T/L 1L 8/22		08/15/2023	CAPITALIZED INTEREST		8,123	8,123		5.C IF
000000-00-0	LONG ISLAND VISION R/C 1L 8/22		08/18/2023	PURCHASE		48,225	48,225		5.C IF
000000-00-0	LONG ISLAND VISION DD T/L 1L 8/22		09/14/2023	CAPITALIZED INTEREST		363	363		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
000000-00-0	DENTIVE DD T/L 1L 12/22		09/28/2023	PURCHASE		172,430	172,430		5.C IF
000000-00-0	IRONHORSE PURCHASER DD T/L 1L (ADD-ON) 2		09/28/2023	PURCHASE		219,999	219,999		5.C IF
000000-00-0	LONG ISLAND VISION DD T/L 1L (LAST OUT)		06/30/2023	FREE RECEIVE OF SECURITIES		451,032	451,032		5.C IF
000000-00-0	VASA FITNESS T/L 1L 8/23		09/14/2023	VARIOUS		914,365	937,803		5.C IF
000000-00-0	VASA FITNESS DD T/L 1L 8/23		08/14/2023	DIRECT		(2,009)			5.C IF
000000-00-0	VASA FITNESS R/C 1L 8/23		08/14/2023	DIRECT		(670)			5.C IF
78434C-AD-7	SDG MGMT COMPANY DD T/L 1L 5/22		09/01/2023	PURCHASE		48,840	48,840		4.A PL
000000-00-0	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19		08/01/2023	CAPITALIZED INTEREST		2,695	2,695		5.C IF
000000-00-0	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/1		08/01/2023	CAPITALIZED INTEREST		181	181		5.C IF
000000-00-0	GAT - AIRLINE GROUND R/C 1L (CAD) 7/19		08/01/2023	CAPITALIZED INTEREST		533	533		5.C IF
000000-00-0	HISPANIC FOOD T/L 1L 8/22		09/29/2023	DIRECT		1,126,261	1,186,020		4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						31,603,133	32,009,288		XXX
2509999997. Total - Bonds - Part 3						608,271,601	639,966,572	2,083,869	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						608,271,601	639,966,572	2,083,869	XXX
000000-00-0	NEW FM PARENT SENIOR REDEEMABLE PREFERRE		08/31/2023	VARIOUS	75.240	75,240	0.00		3.C IF
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						75,240	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						75,240	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						75,240	XXX		XXX
000000-00-0	Radical Ventures Fund III LP		08/29/2023	PRIVATE	4,742,687.000	4,742,687			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,742,687	XXX		XXX
PPG233-NT-0	225 Liberty Equity position via JV		09/29/2023	PRIVATE	38,499.700	38,500			
PPG633-UV-8	200 Liberty JV		09/29/2023	PRIVATE	358,876.780	358,877			
000000-00-0	Brahmns PP 2022-1, LLC - Equity		09/27/2023	VARIOUS	13,311,871.860	28,557,707			
PPG00J-4T-3	Casals 2022-1, Ltd.-Equity	D	07/17/2023	PRIVATE	46,940.760	12,370,264			
PPG00J-4U-0	Bylsma 2022-1, Ltd.-Equity	D	07/17/2023	PRIVATE	202,990.900	12,364,338			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						53,689,686	XXX		XXX
5989999997. Total - Common Stocks - Part 3						58,432,373	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						58,432,373	XXX		XXX
5999999999. Total - Preferred and Common Stocks						58,507,613	XXX		XXX
6009999999 - Totals						666,779,214	XXX	2,083,869	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
38382D-GX-1	GNMA REMIC TRUST		09/01/2023	MBS PAYDOWN		21,251	21,251	21,795	21,277		(26)		(26)		21,251				395	02/20/2050	1.B FE
0109999999. Subtotal - Bonds - U.S. Governments						21,251	21,251	21,795	21,277		(26)		(26)		21,251				395	XXX	XXX
3137A3-U6-4	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		170,172	170,172	155,255	168,238		1,934		1,934		170,172				3,959	12/15/2025	1.B FE
3137A3-WD-7	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		209,861	209,861	191,236	207,406		2,455		2,455		209,861				4,874	12/15/2025	1.B FE
3137A5-4H-4	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		168,317	168,317	153,490	166,465		1,852		1,852		168,317				3,930	01/15/2026	1.B FE
3137A5-HP-2	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		120,019	120,019	111,093	118,951		1,068		1,068		120,019				2,790	01/15/2026	1.B FE
3137A7-DZ-0	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		31,281	31,281	28,461	30,852		429		429		31,281				727	02/15/2026	1.B FE
3137A7-EV-8	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		254,545	254,545	227,940	247,208		7,337		7,337		254,545				5,920	02/15/2026	1.B FE
3137A7-RG-7	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		195,056	195,056	180,397	193,059		1,998		1,998		195,056				4,622	03/15/2026	1.B FE
3137AP-VQ-0	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		393,024	393,024	417,588	396,053		(3,029)		(3,029)		393,024				7,898	03/15/2026	1.B FE
31396V-6S-2	FNMA REMIC TRUST		09/01/2023	MBS PAYDOWN		247	247	240	246		1		1		247				9	06/25/2037	1.B FE
31397S-RW-6	FNMA REMIC TRUST		09/01/2023	MBS PAYDOWN		224,307	224,307	196,943	220,550		3,757		3,757		224,307				4,481	04/25/2026	1.B FE
31398M-PG-5	FNMA REMIC TRUST		09/01/2023	MBS PAYDOWN		84,721	84,721	80,667	83,831		889		889		84,721				2,244	03/25/2025	1.B FE
31398N-F7-4	FNMA REMIC TRUST		09/01/2023	MBS PAYDOWN		36,308	36,308	36,296	36,301		7		7		36,308				974	10/25/2025	1.B FE
31398P-W2-1	FNMA REMIC TRUST		09/01/2023	MBS PAYDOWN		67,309	67,309	70,364	67,669		(360)		(360)		67,309				2,261	05/25/2030	1.B FE
31398Q-5P-8	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		33,073	33,073	33,094	33,073						33,073				979	05/15/2030	1.B FE
365716-AP-4	GARFIELD CNTY OKLA E		09/01/2023	SINKING FUND REDEMPTION		484,625	484,625	484,625	484,625						484,625				29,077	09/01/2024	1.F FE
64971Q-WL-3	NEW YORK N Y CITY TR		08/01/2023	MATURITY		11,000,000	11,000,000	10,973,820	10,998,391		1,609		1,609		11,000,000				298,100	08/01/2023	1.A FE
74443D-DU-2	PUBLIC FIN AUTH WIS		05/01/2023	PRIVATE		11,867	11,867	11,867	11,867						11,867				304	06/01/2028	2.C FE
914460-FS-4	UNIVERSITY MINN		08/01/2023	SINKING FUND REDEMPTION		199,225	199,225	199,225	199,225						199,225				8,875	08/01/2025	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						13,683,957	13,683,957	13,552,601	13,664,010		19,947		19,947		13,683,957				382,024	XXX	XXX
00164T-AD-0	AMC EAST CMNTYS LLC		07/15/2023	SINKING FUND REDEMPTION		10,336	10,336	13,721	10,400		(64)		(64)		10,336				621	01/15/2053	1.F FE
05567Y-AA-7	BNSF RAILWAY CO 2005		04/01/2023	PRIOR YEAR INCOME															120	04/01/2023	1.A FE
118230-AK-7	BUCKEYE PARTNERS L P		07/01/2023	MATURITY		4,800,000	4,800,000	4,740,728	4,796,400		3,600		3,600		4,800,000				199,200	07/01/2023	4.A FE
120568-AX-8	BUNGE LTD FIN CORP		02/15/2023	PRIOR YEAR INCOME															(211,250)	08/15/2026	2.B FE
12327B-AA-4	BUSINESS JET SECURITIES LLC		09/15/2023	MBS PAYDOWN		233,793	233,793	235,546	234,277		(484)		(484)		233,793				3,521	04/15/2036	1.F FE
12327F-AA-5	BUSINESS JET SEC LLC		09/01/2023	MBS PAYDOWN		977,637	977,637	984,969	977,944		(308)		(308)		977,637				15,662	11/15/2035	1.F FE
12563L-AN-7	CLI FDG VI LLC		09/18/2023	VARIOUS		222,750	222,750	224,978	222,957		(207)		(207)		222,750				1,673	09/18/2045	1.F FE
12667F-4F-9	CWALT INC 2005-7CB		08/01/2023	MBS PAYDOWN		4,091	4,091	4,216	4,096		(5)		(5)		4,091				139	01/25/2035	3.B FM
134429-BG-3	CAMPBELL SOUP CO		06/09/2023	PRIOR YEAR INCOME															(103,750)	03/15/2028	2.B FE
17307G-L2-2	CITIGROUP MTG LN TR		09/01/2023	MBS PAYDOWN		16,219	16,219	15,347	15,971		191		191		16,219				662	11/25/2035	1.D FM
25755T-AK-6	DOMNOS PIZZA MSTR		07/25/2023	MBS PAYDOWN		19,313	19,313	21,221	19,351		(39)		(39)		19,313				627	07/25/2048	2.A FE
28932M-AA-3	ELM ROAD GENERATING		08/11/2023	SINKING FUND REDEMPTION		262,447	262,447	262,447	262,447						262,447				13,671	02/11/2030	1.F FE
3136B0-TE-6	FNMA REMIC TRUST		09/01/2023	MBS PAYDOWN		27,292	27,292	28,437	27,328		(36)		(36)		27,292				601	02/25/2048	1.B FE
346845-AG-5	FORT BENNING FAMILY		07/15/2023	SINKING FUND REDEMPTION		32,056	32,056	41,096	32,293		(236)		(236)		32,056				1,952	01/15/2051	2.C FE
362341-6V-6	GSR MTG TR 2006-1F		06/01/2023	MBS PAYDOWN		(2,238)	(2,238)	(2,213)	(2,240)		(1)		(1)		(2,238)				(56)	02/25/2036	3.B FM
362341-7N-3	GSR MTG TR 2006-1F		05/01/2023	MBS PAYDOWN		(23,261)	(23,261)	(23,407)	(34,489)	(11,230)	2		(11,228)		(23,261)				(360)	02/25/2036	1.D FM
37959P-AA-5	GLOBAL SC FINANCE SRL		09/30/2023	MBS PAYDOWN		2,747,140	2,747,140	2,790,853	2,748,823		(1,683)		(1,683)		2,747,140				35,813	10/17/2040	1.F FE
37959P-AG-2	GLOBAL SC FINANCE VII SRL		09/30/2023	MBS PAYDOWN		886,970	886,970	893,622	887,254		(285)		(285)		886,970				10,390	08/17/2041	1.F FE
40442A-AC-3	Hospitality Investors Trust		09/01/2023	MBS PAYDOWN		54,007	54,007	53,736	53,872		135		135		54,007				2,877	07/15/2024	1.D FE
40442A-AE-9	Hospitality Investors Trust		08/15/2023	MBS PAYDOWN		63,840	63,840	63,520	63,613		227		227		63,840				3,532	07/15/2024	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40442A-AG-4	Hospitality Investors Trust		08/15/2023	MBS PAYDOWN		67,830	67,830	67,490	67,566		264		264		67,830				4,143	07/15/2024	2.C FE
45783N-AA-5	INSTAR LEASING III, LLC		09/01/2023	MBS PAYDOWN		95,002	95,002	96,300	95,057		(54)		(54)		95,002				1,443	02/15/2054	1.F FE
46619R-AA-4	JGWPT XXXV LLC		09/30/2023	MBS PAYDOWN		492,588	492,588	568,015	496,451		(3,864)		(3,864)		492,588				13,116	03/15/2058	1.A FE
46628Y-AS-9	JP MORGAN MTG TR		09/01/2023	MBS PAYDOWN		2,029	2,029	2,010	1,203	826			826		2,029				89	07/25/2036	1.D FM
46630W-AX-8	JP MORGAN MTG TR		07/01/2023	MBS PAYDOWN		40,251	40,251	40,508	40,287		(36)		(36)		40,251				1,526	06/25/2037	1.D FM
49327M-2K-9	KEYBANK NATIONAL ASS		06/09/2023	PRIOR YEAR INCOME															(82,500)	06/01/2025	1.G FE
526602-AE-7	LEONARD WOOD FAMILY		09/01/2023	CALL at 100.000		2,446	2,446	2,719	2,691		(6)		(6)		2,685		(239)	(239)	145	07/15/2040	2.C FE
531543-AF-3	LIBERTY UNIVERSITY I		04/04/2023	VARIOUS		2,250,000	2,250,000	2,427,390	2,401,837		(3,065)		(3,065)		2,398,773		(148,773)	(148,773)	44,646	03/01/2034	1.D FE
54143M-AA-4	LOGISTICS 1 MI TN VA SR		09/01/2023	SINKING FUND REDEMPTION		65,647	65,647	65,647	65,647						65,647				1,307	10/10/2042	1.D FE
68371Y-AN-3	Open Text Corporation		06/01/2023	VARIOUS		244,566	550,000	533,500			(4,683)		(4,683)		528,817		(284,252)	(284,252)	161,081	01/31/2030	2.C FE
785592-AU-0	SABINE PASS LIQUEFAC		03/15/2023	PRIOR YEAR INCOME															(147,000)	03/15/2028	2.B FE
83546D-AJ-7	SONIC CAP LLC 2020-1		09/20/2023	MBS PAYDOWN		25,000	25,000	27,367	25,056		(56)		(56)		25,000				723	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC		09/20/2023	MBS PAYDOWN		12,500	12,500	12,580	12,502		(2)		(2)		12,500				182	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC		09/20/2023	MBS PAYDOWN		5,000	5,000	5,000	5,000						5,000				88	08/20/2051	2.B FE
88315L-AE-8	TEXTAINER MARINE VII		09/20/2023	MBS PAYDOWN		142,729	142,729	145,316	143,014		(285)		(285)		142,729				2,571	08/20/2045	1.F FE
88315L-AS-7	TEXTAINER MARINE		09/20/2023	VARIOUS		120,000	120,000	119,979	119,863		137		137		120,000				1,610	08/20/2046	1.F FE
889184-AC-1	TOLEDO HOSPITAL		07/12/2023	PRIVATE		3,873,500	5,000,000	5,336,590	5,223,867		(18,133)		(18,133)		5,205,734		(1,332,234)	(1,332,234)	176,760	11/15/2028	3.B FE
89656G-AA-2	TRINITY RAIL LEASING LP		09/19/2023	MBS PAYDOWN		145,597	145,597	146,844	145,639		(42)		(42)		145,597				2,035	07/19/2051	1.F FE
PPEG4L-HK-6	PATTON BIP HOLDCO II LLC		09/01/2023	VARIOUS		51,991	51,991	49,922	51,761		231		231		51,991				2,468	09/30/2028	3.C
PPEQF0-MY-0	BNYC REIT LLC		01/06/2023	PRIOR YEAR INCOME															(708,000)	12/20/2022	5.A
PPEV22-6W-3	BOP Properties Holdings LLC ST BONDS		01/06/2023	PRIOR YEAR INCOME															(501,000)	12/20/2022	5.A
PPFNFE-2P-9	Primary Wave F1 2022-1, LLC - Class A		10/03/2022	PRIVATE		158,442,980	158,442,980	158,442,980	158,442,980						158,442,980					10/03/2032	1.G Z
PPF06F-IF-9	OCM ENLK HOLDINGS LLC		05/19/2023	PRIOR YEAR INCOME															(1,166)	09/30/2028	3.C
PPFREX-4A-0	Primary Wave F2 2022-1, LLC - Class C		10/03/2022	PRIVATE		54,229,983	54,229,983	54,229,983	54,229,983						54,229,983					10/03/2032	3.B Z
PPFTEV-A2-1	Primary Wave F2 2022-1, LLC - Class B		10/03/2022	PRIVATE		38,188,523	38,188,523	38,188,523	38,188,523						38,188,523					10/03/2032	2.B Z
PPFUDB-BG-1	BAM NEPTUNE HOLDINGS US LLC		01/06/2023	PRIOR YEAR INCOME															(426,844)	08/11/2023	2.
PPFUE0-TX-6	Primary Wave F1 2022-1, LLC - Class B		10/03/2022	PRIVATE		38,407,063	38,407,063	38,407,063	38,407,063						38,407,063					10/03/2032	2.B Z
PPFUE0-U2-2	Primary Wave F1 2022-1, LLC - Class C		10/03/2022	PRIVATE		20,503,210	20,503,210	20,503,210	20,503,210						20,503,210					10/03/2032	3.B Z
PPFY3L-J9-0	Primary Wave F2 2022-1, LLC - Class A		10/03/2022	PRIVATE		155,631,554	155,631,554	155,631,554	155,631,554						155,631,554					10/03/2032	1.G Z
136385-AX-9	CANADIAN NAT RES LTD	A	06/09/2023	PRIOR YEAR INCOME															(95,769)	06/01/2027	2.A FE
90352W-AD-6	USQ RAIL I LLC	A	09/28/2023	MBS PAYDOWN		153,064	153,064	154,143	153,109		(45)		(45)		153,064				2,152	02/28/2051	1.F FE
90354P-AA-5	USQ RAIL II / USQ CANADA	A	09/28/2023	MBS PAYDOWN		107,473	107,473	108,221	107,506		(33)		(33)		107,473				1,450	06/28/2051	1.F FE
06738E-BA-2	BARCLAYS PLC	D	09/11/2023	PRIVATE		5,000,000	5,000,000	4,954,063			207		207		4,954,270		45,730	45,730		01/01/9999	1.
12807C-AA-1	CAL FDG IV LTD	D	09/25/2023	MBS PAYDOWN		148,750	148,750	151,437	148,967		(217)		(217)		148,750				2,202	09/25/2045	1.F FE
36166V-AE-5	GCI FUNDING I LLC	C	09/30/2023	MBS PAYDOWN		332,362	332,362	335,102	332,437		(75)		(75)		332,362				5,702	06/18/2046	1.F FE
404280-BX-6	HSBC HLDGS PLC	D	06/09/2023	PRIOR YEAR INCOME															(107,300)	09/12/2026	1.G FE
88315L-AG-3	TEXTAINER MARINE VII	D	09/20/2023	MBS PAYDOWN		245,500	245,500	249,029	245,829		(328)		(328)		245,500				3,416	09/20/2045	1.F FE
947075-AP-2	WEATHERFORD INTL LTD	D	09/30/2023	VARIOUS		12,330	12,000	140,733	9,375		874		874		10,249		1,751	1,751	533	12/01/2024	4.B FE
B08284-38-8	CANARY WHARF GROUP INVESTMENT HOLDINGS	B	01/04/2023	DIRECT		2,924,427	2,920,015	2,418,752	2,505,958		995		995	(73,945)	2,433,008	45,344	446,076	491,420	25,884	04/07/2026	4.A
MM002Q-L5-7	NATIONWIDE BUILDING SOCIETY	B	02/23/2023	PRIVATE		2,296,740	3,051,375	2,306,920			(6)		(6)		2,306,913	(25,831)	15,657	(10,174)	10,180	12/29/2049	3.B FE
225736-AA-5	CRESCENT DIRECT LENDING LEVERED FUND III		08/04/2023	VARIOUS		369,006	369,006	369,006	369,006						369,006				15,648	01/29/2031	2.C PL
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		07/14/2023	DIRECT		2,743,155	2,743,155	2,743,155	2,743,155						2,743,155				26,926	04/01/2029	2.A PL
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		08/15/2023	DIRECT		251,803	251,803	251,803	251,803						251,803				(768,417)	06/10/2034	2.A PL
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER		08/10/2023	DIRECT		576,308	576,308	576,308	576,308						576,308				14,379	10/09/2030	1.G PL
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		08/21/2023	VARIOUS		86,860	86,860	86,860	86,860						86,860				5,921	12/31/2031	1.E PL
72303@-AA-9	PINEBRIDGE PRIVATE CREDIT RATED FEEDE II		09/20/2023	DIRECT		946,858	946,858	946,858	946,858						946,858				21,438	11/19/2027	1.E PL
PPFSL7-NH-1	ARM Master Trust, LLC		09/22/2023	VARIOUS		5,289,375	5,289,375	5,278,934	1,626,923						5,278,934		10,441	10,441	423,769	06/15/2026	1.F

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						504,856,392	507,038,219	506,470,631	494,725,145	(10,404)	(27,415)		(37,819)	(73,945)	506,082,391	19,513	(1,245,843)	(1,226,330)	(1,888,818)	XXX	XXX
PPFLKJ-NH-1	BID III Notes		09/14/2023	CALL at 100.000		9,400,000	9,400,000	9,400,000							9,400,000					03/31/2043	1.G Z
PPFNFE-61-8	PW Publishing Partners, LLC - Class C		03/13/2023	VARIOUS		6,233,942	6,233,942	6,137,512	6,137,512		2,303		2,303		6,139,815		94,127	94,127	5,222	10/03/2032	3.B Z
PPFOFZ-03-1	PW Publishing Partners, LLC - Class !		10/03/2022	PRIVATE		55,909,313	55,909,313	55,909,313	55,909,313						55,909,313					10/03/2032	1.G Z
PPFPF3-KR-4	Boccherini F2 2022-1, LLC - Debt		04/03/2023	PRIOR YEAR INCOME															(424,424)	10/03/2032	6. FE
PPFPM7-M8-7	TX LEIBNIZ LLC - A TRANCHE		07/17/2023	VARIOUS		971,241	971,241	878,030	838,902						878,030		93,211	93,211	13,298	01/15/2043	1.G
PPFPM7-MC-8	TX NEWTON LLC - A TRANCHE		07/17/2023	VARIOUS		1,953,631	1,953,631	1,953,631	1,895,301						1,953,631				35,256	01/15/2043	1.G
PPFSF4-D9-4	PW Publishing Partners, LLC - Class B		03/13/2023	VARIOUS		7,608,612	7,608,612	7,608,612	7,138,612						7,608,612				10,444	10/03/2032	2.B Z
PPFUE0-U3-0	Bach F1 2022-1, LLC - Debt		10/03/2022	PRIVATE		16,337,747	16,337,747	16,337,747	16,337,747						16,337,747					10/03/2032	6.
PPFX3T-HN-6	Brahmns PP 2022-1, LLC - Debt		03/13/2023	VARIOUS		1,883,408	1,883,408	1,826,320	1,826,320		1,042		1,042		1,827,362		56,046	56,046	9,722	10/03/2032	6.
PPG060-86-4	BID III- 2022 Ceres Note LIssuer		09/14/2023	CALL at 100.000		9,400,000	9,400,000	9,400,000							9,400,000					03/31/2043	1.G Z
PPG71Q-6U-6	BID III Note Issuer - 2022 Titan Note Is		09/14/2023	CALL at 100.000		9,400,000	9,400,000	9,400,000							9,400,000					03/31/2043	1.G Z
PPG81F-OM-6	BID III Note Issuer - 2022 Europa Note I		09/14/2023	CALL at 100.000		9,400,000	9,400,000	9,400,000							9,400,000					03/31/2043	1.G Z
PPGA2K-S0-3	Ground lease internal securitization C		09/01/2023	VARIOUS		421,756	421,756	421,756							421,756				16,362	09/01/2030	2.C
PPGB0N-68-4	TX GALILEO LLC - A TRANCHE		07/17/2023	VARIOUS		1,551,682	1,551,682	1,551,682	1,551,682						1,551,682				101,926	01/15/2043	1.G
PPGB0N-6C-5	TX HOOKE LLC - A TRANCHE		07/17/2023	VARIOUS		51,493	51,493	51,493	49,660						51,493				2,292	01/15/2043	1.G
PPGB0N-6G-6	TX KEPLER LLC - A TRANCHE		07/17/2023	VARIOUS		505,891	505,891	505,891	486,735						505,891				10,989	01/15/2043	1.G
PPGD14-BB-8	BID III Note Issuer - 2022 Ganymede Note		09/14/2023	CALL at 100.000		9,400,000	9,400,000	9,400,000							9,400,000					03/31/2043	1.G Z
PPE3DK-P7-7	NER SPV - NOTE 2	D	06/30/2023	VARIOUS		218,115	218,115	215,194	216,842		261		261		217,104		1,012	1,012	11,396	12/30/2028	2.A FE
PPEADG-KF-7	ARCHIMEDES - A NOTE	D	08/11/2023	VARIOUS		6,872,346	6,975,636	6,490,223	6,741,894		5,792		5,792		6,747,686		124,660	124,660	(110,859)	06/30/2039	1.G FE
PPEADG-KG-5	ARCHIMEDES - B NOTE	D	08/05/2022	PRIVATE		53,506	60,453	53,506	53,611		(105)		(105)		53,506				2,418	06/30/2039	2.B FE
PPEADG-KH-3	ARCHIMEDES - C NOTE	D	01/18/2023	VARIOUS		254,016	277,401	234,917	235,490		(277)		(277)		235,213		18,804	18,804	12,672	06/30/2039	3.C FE
PPEADG-KI-1	BOOLE - A NOTE	D	07/17/2023	VARIOUS		6,965,023	7,164,125	6,504,911	6,857,986		3,052		3,052		6,861,038		103,985	103,985	(267,097)	06/30/2039	1.G FE
PPEADG-KJ-9	BOOLE - B NOTE	D	08/05/2022	PRIVATE		54,656	61,738	54,656	54,763		(107)		(107)		54,656				2,470	06/30/2039	2.B FE
PPEADG-KK-6	BOOLE - C NOTE	D	08/05/2022	PRIVATE		100,072	122,189	100,072	100,376		(304)		(304)		100,072				5,804	06/30/2039	3.C FE
PPEADG-KL-4	CANTOR - A NOTE	D	07/17/2023	VARIOUS		6,832,182	6,832,182	6,289,265	6,731,395		10,464		10,464		6,741,859		90,323	90,323	329,986	06/30/2039	1.G FE
PPEADG-KN-0	CANTOR - C NOTE	D	08/05/2022	PRIVATE		59,573	72,560	59,573	59,752		(179)		(179)		59,573				3,447	06/30/2039	3.C FE
PPFNBT-8G-4	Casals 2022-1, Ltd.-Class C	D	08/11/2023	VARIOUS		5,876,441	5,876,441	5,876,441	5,876,441						5,876,441				818,263	10/15/2035	1.F FE
PPFNBT-8H-2	Bylsma 2022-1, Ltd.-Class C	D	08/11/2023	VARIOUS		6,880,556	6,880,556	6,861,400	5,978,222						6,861,400		19,156	19,156	280,784	10/15/2035	1.F FE
PPFPBK-X5-4	Casals 2022-1, Ltd.-Class B	D	08/11/2023	VARIOUS		35,310	35,310	35,310	35,310						35,310				154,665	10/15/2035	1.C FE
PPFPBK-X6-2	Bylsma 2022-1, Ltd.-Class B	D	08/11/2023	VARIOUS		1,363,721	1,363,721	1,361,290	1,188,744						1,361,290		2,431	2,431	27,498	10/15/2035	1.C FE
PPFQBC-H7-4	Dupre 2022-1, Ltd.-Class D	D	04/17/2023	PRIOR YEAR INCOME															(8,550)	10/15/2035	2.B FE
PPFSBL-7C-0	Dupre 2022-1, Ltd.-Class A	D	01/31/2023	CALL at 100.000		299,083	299,083	299,083	299,083						299,083				4,128	10/15/2035	1.A FE
PPFSBL-7D-8	Casals 2022-1, Ltd.-Class A	D	08/11/2023	VARIOUS		68,671	68,671	68,671	68,671						68,671				1,237,566	10/15/2035	1.A FE
PPFSBL-7E-6	Bylsma 2022-1, Ltd.-Class A	D	08/11/2023	VARIOUS		3,494,662	3,494,662	3,493,616	3,036,650						3,493,616		1,046	1,046	147,004	10/15/2035	1.A FE
PPFTBE-4U-7	Casals 2022-1, Ltd.-Class D	D	07/17/2023	VARIOUS		38,108	38,108	38,108	38,108						38,108				(21,332)	10/15/2035	2.B FE
PPFTBE-4V-5	Bylsma 2022-1, Ltd.-Class D	D	08/11/2023	VARIOUS		1,780,564	1,780,564	1,780,564	1,780,564						1,780,564				5,833	10/15/2035	2.B FE
PPFTBE-5H-5	Casals 2022-1, Ltd.-Class F	D	08/11/2023	VARIOUS		741,000	741,000	741,000	741,000						741,000				1,804	10/15/2035	4.B FE
PPFTBE-5I-3	Bylsma 2022-1, Ltd.-Class F	D	08/11/2023	VARIOUS		1,458,985	1,458,985	1,458,985	1,458,985						1,458,985				1,523	10/15/2035	4.B FE
PPFUB7-QA-9	Casals 2022-1, Ltd.-Class E	D	07/17/2023	VARIOUS		2,249	2,249	2,249	2,249						2,249				(86,080)	10/15/2035	3.B FE
PPFUB7-QB-7	Bylsma 2022-1, Ltd.-Class E	D	08/11/2023	VARIOUS		2,620,268	2,620,268	2,620,268	2,620,268						2,620,268				1,332,441	10/15/2035	3.B FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						186,497,823	186,872,733	184,821,289	136,348,188		21,942		21,942		185,893,024		604,801	604,801	3,666,871	XXX	XXX
	PRACTICEHWY.COM T/L 1L 9/18		09/29/2023	SINKING FUND REDEMPTION		7,768	7,768	7,617	7,746		21		21		7,768				602	12/31/2024	5.C IF
	NATIONWIDE ENERGY T/L 1L 3/19		09/29/2023	SINKING FUND REDEMPTION		22,848	22,848	22,620	22,796		52		52		22,848				1,877	03/07/2024	5.C IF
	NATIONWIDE ENERGY DD T/L 1L 3/19		09/29/2023	SINKING FUND REDEMPTION		3,264	3,264	3,125	3,209		55		55		3,264				268	03/07/2024	5.C IF
	PCF DD T/L 1L 4/19		07/14/2023	SINKING FUND REDEMPTION		687,221	687,221	678,797	687,221						687,221				46,261	12/30/2023	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					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
	GAT - AIRLINE GROUND T/L 1L 7/19		09/29/2023	VARIOUS		905,746	908,796	889,990	886,123		2,808		2,808		888,931				91,860	07/18/2024	5.C IF
	GAT - AIRLINE GROUND R/C 1L 7/19		09/29/2023	DIRECT		160,285	160,285	160,285	160,285						160,285				16,201	07/18/2024	5.C IF
	GAT - AIRLINE GROUND DD T/L 1L 7/19		09/29/2023	VARIOUS		53,646	55,070	46,799	44,789		1,311		1,311		46,100				5,566	07/18/2024	5.C IF
	URGENT CARES OF AMERICA HOLDINGS I T/L		07/31/2023	SINKING FUND REDEMPTION		743,773	743,773	733,344	740,552		3,222		3,222		743,773				64,742	07/31/2024	5.C IF
	CRUNCH HOLDINGS T/L 1L 6/19		09/29/2023	SINKING FUND REDEMPTION		4,566	4,566	4,545	4,557		9		9		4,566				405	06/27/2025	5.C IF
	CRUNCH HOLDINGS R/C 1L 6/19		07/31/2023	DIRECT		118,760	118,960	118,396	118,305		60		60		118,365				8,375	06/27/2025	5.C IF
	IDS GROUP T/L 1L 10/19		09/29/2023	SINKING FUND REDEMPTION		5,612	5,612	5,493	5,553		60		60		5,612				473	10/08/2025	5.C IF
29255*-AC-5	ENCOMPASS DIGITAL T/L 1L 9/18		07/31/2023	CRESTLINE		3,717,752	3,719,007	3,678,921	3,553,465	114,572	4,482		119,054		3,672,520				261,965	10/02/2023	6. PL
	VASA FITNESS DD T/L 1L 4/17		08/14/2023	SINKING FUND REDEMPTION		2,054,458	2,054,458	2,004,609	2,053,224		1,234		1,234		2,054,458				143,216	04/28/2025	5.C IF
	VASA FITNESS R/C 1L 4/17		08/14/2023	SINKING FUND REDEMPTION															279	04/28/2025	5.C IF
	USA DEBUSK T/L 1L 10/19		09/29/2023	VARIOUS		4,404,988	4,443,750	4,370,954	4,362,606		8,716		8,716		4,371,322				321,312	09/08/2026	5.C IF
	INMOBI T/L 1L (PIK) 7/20		07/03/2023	SINKING FUND REDEMPTION		25,000	25,000	23,587	24,440		560		560		25,000				2,370	07/01/2024	5.C IF
	ARI NETWORK T/L 1L (ADD-ON) 9/20		09/29/2023	SINKING FUND REDEMPTION		4,755	4,755	4,660	4,707		48		48		4,755				373	02/28/2025	5.C IF
	ARI NETWORK DD T/L 1L (ADD-ON) 9/20		09/29/2023	SINKING FUND REDEMPTION		386	386	378	382		4		4		386				30	02/28/2025	5.C IF
	CPF DENTAL T/L 1L (ADD-ON) 11/20		09/29/2023	VARIOUS		757,863	764,401	746,426	742,293		3,044		3,044		745,337				79,562	08/30/2024	5.C IF
	THE SMILIST T/L 1L 12/20		09/29/2023	SINKING FUND REDEMPTION		5,554	5,554	5,443	5,489		65		65		5,554				485	12/23/2025	5.C IF
	THE SMILIST DD T/L 1L 12/20		09/29/2023	SINKING FUND REDEMPTION		3,019	3,019	2,988	3,000		19		19		3,019				263	12/23/2025	5.C IF
	THE SMILIST R/C 1L 12/20		09/28/2023	SINKING FUND REDEMPTION															143	12/23/2025	5.C IF
	ALDER HOLDINGS T/L 1L 12/20		09/29/2023	DIRECT		4,248,339	4,282,114	4,207,177	4,201,174		6,003		6,003		4,207,177				187,481	12/29/2025	5.C IF
	ALDER HOLDINGS DD T/L 1L 12/20		09/29/2023	VARIOUS		784,758	791,898	776,500	775,231		1,269		1,269		776,500				34,781	12/29/2025	5.C IF
	D4C DENTAL T/L 1L 12/20		09/29/2023	SINKING FUND REDEMPTION		10,737	10,737	10,522	10,596		141		141		10,737				764	12/30/2026	5.C IF
	D4C DENTAL DD T/L 1L 12/20		09/29/2023	SINKING FUND REDEMPTION		1,366	1,366	1,345	1,351		15		15		1,366				88	12/30/2026	5.C IF
	D4C DENTAL R/C 1L 12/20		09/28/2023	SINKING FUND REDEMPTION															305	12/30/2025	5.C IF
	WRM HOLDINGS T/L 1L 10/20		09/29/2023	SINKING FUND REDEMPTION		3,352	3,352	3,302	3,323		29		29		3,352				226	10/30/2025	5.C IF
	WRM HOLDINGS R/C 1L 10/20		08/31/2023	SINKING FUND REDEMPTION		18,371	18,371	18,371							18,371				794	10/30/2025	5.C IF
37954#-AA-2	GLOBAL HOLDINGS INTERCO T/L 1L 3/21		09/29/2023	SINKING FUND REDEMPTION		3,420	3,420	3,369	3,387		33		33		3,420				284	03/16/2026	2.C PL
	ARI NETWORK T/L 1L (ADD-ON) 4/21		09/29/2023	SINKING FUND REDEMPTION		1,740	1,740	1,705	1,723		17		17		1,740				107	02/28/2025	5.C IF
	ARI NETWORK DD T/L 1L (ADD-ON) 4/21		09/29/2023	SINKING FUND REDEMPTION		337	337	330	333		4		4		337				26	02/28/2025	5.C IF
	STUDIO MOVIE DD T/L 1L 4/21		09/29/2023	VARIOUS		396,543	396,543	396,543	396,543						396,543				37,312	04/15/2026	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					16	17	18	19	20	21	22
										11	12	13	14	15							
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
	MERIDIAN WASTE T/L A 1L 4/18		07/31/2023	SINKING FUND REDEMPTION		2,790,416	2,790,416	2,748,560	2,769,743		20,674		20,674		2,790,416				182,036	04/22/2024	5.C IF
	MERIDIAN WASTE DD T/L 1L 4/18		07/31/2023	SINKING FUND REDEMPTION		857,680	857,680	853,009	855,597		2,083		2,083		857,680				64,137	04/22/2024	5.C IF
	MERIDIAN WASTE R/C 1L 4/18		07/31/2023	SINKING FUND REDEMPTION		52,935	52,935	52,099	52,577		358		358		52,935				4,001	04/22/2024	5.C IF
	IODINE SOFTWARE T/L B 1L 5/21		09/29/2023	SINKING FUND REDEMPTION		2,467	2,467	2,442	2,449		18		18		2,467				208	05/19/2027	5.C IF
	IODINE SOFTWARE DD T/L 1L 5/21		09/29/2023	SINKING FUND REDEMPTION		3,512	3,512	3,477	3,486		26		26		3,512				296	05/19/2027	5.C IF
	EDYNAMIC T/L A 1L 5/21		09/29/2023	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		09/29/2023	SINKING FUND REDEMPTION		3,938	3,938	3,879	3,899		39		39		3,938				277	05/20/2026	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 6/21		09/29/2023	VARIOUS		1,166,944	1,176,000	1,158,360	1,154,882		3,523		3,523		1,158,405				104,204	09/01/2025	5.C IF
	ARI NETWORK T/L 1L (ADD-ON) 6/21		09/29/2023	SINKING FUND REDEMPTION		3,763	3,763	3,688	3,721		42		42		3,763				295	02/28/2025	5.C IF
	CONNECT AMERICA T/L 1L 6/21		09/29/2023	SINKING FUND REDEMPTION		9,568	9,568	9,380	9,437		131		131		9,568				888	06/30/2026	5.C IF
	CONNECT AMERICA R/C 1L 6/21		07/11/2023	SINKING FUND REDEMPTION															170	06/30/2026	5.C IF
	D4C DENTAL DD T/L 1L (ADD-ON) 7/21		09/29/2023	SINKING FUND REDEMPTION		2,550	2,550	2,520	2,526		24		24		2,550				1,323	12/30/2026	5.C IF
	INGENIO T/L 1L 8/21		09/29/2023	VARIOUS		4,075,809	4,122,990	4,040,531	4,029,976		11,004		11,004		4,040,981				380,385	08/03/2026	5.C IF
	EVERGREEN T/L 1L 8/21		09/29/2023	VARIOUS		3,948,323	3,993,387	3,913,519	3,901,936		11,786		11,786		3,913,723				360,279	08/13/2026	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 10/21		09/29/2023	SINKING FUND REDEMPTION		758	758	746	751		7		7		758				24	09/01/2025	5.C IF
	PENTEC ACQUISITION T/L 1L 10/21		09/29/2023	SINKING FUND REDEMPTION		6,677	6,677	6,610	6,627		50		50		6,677				557	10/08/2026	5.C IF
	REFOCUS MANAGEMENT T/L 1L 12/21		09/29/2023	SINKING FUND REDEMPTION		4,849	4,849	4,752	4,777		72		72		4,849				300	12/30/2026	5.C IF
	REFOCUS MANAGEMENT DD T/L 1L 12/21		09/29/2023	VARIOUS		3,210,797	3,232,759	3,200,431	2,099,117		2,217		2,217		3,200,471				115,933	12/30/2026	5.C IF
	SOUTH COAST TERMINALS T/L 1L 12/21		09/29/2023	SINKING FUND REDEMPTION		6,548	6,548	6,417	6,445		103		103		6,548				468	12/10/2026	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 12/21		09/29/2023	VARIOUS		1,468,511	1,479,489	1,457,326	1,453,112		4,271		4,271		1,457,382				131,096	09/01/2025	5.C IF
	VALANT MEDICAL SOLUTION T/L 1L 12/21		09/29/2023	DIRECT		2,534,435	2,566,574	2,516,713	2,508,060		7,182		7,182		2,515,243				226,313	12/30/2026	5.C IF
	VALANT MEDICAL SOLUTION R/C 1L 12/21		09/29/2023	SINKING FUND REDEMPTION															3	12/30/2026	5.C IF
	7 MINDSETS INTERMEDIATE T/L 1L 12/21		09/29/2023	SINKING FUND REDEMPTION		2,337	2,337	2,291	2,300		37		37		2,337				164	12/30/2026	5.C IF
	7 MINDSETS INTERMEDIATE DD T/L 1L 12/21		09/29/2023	SINKING FUND REDEMPTION		1,558	1,558	1,543			16		16		1,558				107	12/30/2026	5.C IF
	THE SMILIST DD T/L B 1L (ADD-ON) 1/22		09/29/2023	SINKING FUND REDEMPTION		6,430	6,430	6,365	6,378		52		52		6,430				561	12/23/2025	5.C IF
	WISER SOLUTIONS DD T/L 1L 4/22		07/05/2023	FREE DELIVER OF SECURITIES		480,974	480,974	480,974	322,755						480,974				17,072	04/29/2027	5.C IF
	PURCHASING POWER T/L 1L 5/22		09/29/2023	SINKING FUND REDEMPTION		14,284	14,284	14,104	14,128		156		156		14,284				1,247	04/30/2027	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					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
	SERVICE COMPRESSION DD T/L 1L 5/22		09/29/2023	VARIOUS		979,449	1,006,092	973,152	449,194		245		245		979,449				7,167	05/06/2027	5.C IF
	FABLETICS T/L 1L 5/22		09/29/2023	SINKING FUND REDEMPTION		3,623	3,623	3,550	3,559		63		63		3,623				399	05/18/2027	5.C IF
	GOODNIGHT WATER T/L 1L 6/22		09/15/2023	SINKING FUND REDEMPTION		11,250	11,250	11,081	11,101		149		149		11,250				1,046	06/03/2027	5.C IF
	WEST DERMATOLOGY T/L 1L 6/22		09/29/2023	SINKING FUND REDEMPTION		6,052	6,052	5,931	5,943		109		109		6,052				557	03/17/2028	5.C IF
	WEST DERMATOLOGY R/C 1L 6/22		09/29/2023	SINKING FUND REDEMPTION		17,887	17,887	17,887							17,887				431	03/17/2028	5.C IF
	CAREVET DD T/L 1L (ADD-ON) 6/22		09/29/2023	VARIOUS		220,812	220,812	220,812							220,812				2,330	09/01/2025	5.C IF
	LONG ISLAND VISION T/L 1L 8/22		09/29/2023	SINKING FUND REDEMPTION		7,935	7,935	7,758	7,772		163		163		7,935				753	08/11/2027	5.C IF
	LONG ISLAND VISION R/C 1L 8/22		08/18/2023	VARIOUS															274	08/11/2027	5.C IF
	LONG ISLAND VISION DD T/L 1L 8/22		09/14/2023	SINKING FUND REDEMPTION															1	08/11/2027	5.C IF
	B-BILLBOARD T/L 1L 11/22		09/29/2023	SINKING FUND REDEMPTION		7,726	7,726	7,571	7,574		152		152		7,726				633	11/26/2027	5.C IF
	DENTIVE T/L 1L 12/22		09/29/2023	SINKING FUND REDEMPTION		5,695	5,695	5,524	5,524		171		171		5,695				526	12/22/2028	5.C IF
	DENTIVE DD T/L 1L 12/22		09/29/2023	SINKING FUND REDEMPTION		266	266	224			42		42		266				916	12/22/2028	5.C IF
	7 MINDSETS INTERMEDIATE T/L 1L (ADD-ON)		09/29/2023	SINKING FUND REDEMPTION		1,047	1,047	1,016			31		31		1,047				72	12/30/2026	5.C IF
	7 MINDSETS INTERMEDIATE DD T/L 1L (ADD-O		09/29/2023	SINKING FUND REDEMPTION		195	195	192			3		3		195				13	12/30/2026	5.C IF
	IRONHORSE PURCHASER T/L 1L (ADD-ON) 2/23		09/29/2023	SINKING FUND REDEMPTION		6,438	6,438	6,245			187		187		6,438				385	09/30/2027	5.C IF
	IRONHORSE PURCHASER DD T/L 1L (ADD-ON) 2		09/28/2023	SINKING FUND REDEMPTION															917	09/30/2027	5.C IF
	LONG ISLAND VISION DD T/L 1L (LAST OUT)		06/30/2023	FREE DELIVER OF SECURITIES		451,032	451,032	451,032							451,032				18,437	08/11/2027	5.C IF
58401D-AC-8	MED PARENTCO T/L 1L 8/19		09/29/2023	SINKING FUND REDEMPTION		2,999	2,999	2,574	2,595		403		403		2,999				210	08/31/2026	5.A FE
78434C-AB-1	SDG MGMT COMPANY T/L 1L 5/22		09/29/2023	SINKING FUND REDEMPTION		6,608	6,608	6,478	6,489		119		119		6,608				674	05/26/2028	4.A PL
78434C-AD-7	SDG MGMT COMPANY DD T/L 1L 5/22		09/29/2023	SINKING FUND REDEMPTION		781	781	781							781				289	05/26/2028	4.A PL
87258Y-AC-5	TERRA MILLENNIUM DD T/L 1L 6/22		07/31/2023	SINKING FUND REDEMPTION		202	202	156			45		45		202				6	06/30/2028	4.B FE
87258Y-AD-3	TERRA MILLENNIUM T/L 1L 6/22		07/31/2023	SINKING FUND REDEMPTION		7,447	7,447	6,787	6,827		619		619		7,447				462	06/30/2028	4.B FE
	GAT - AIRLINE GROUND T/L 1L (CAD) 7/19		09/29/2023	VARIOUS		540,124	541,739	531,479	529,448		1,487		1,487		530,935				54,758	07/18/2024	5.C IF
	GAT - AIRLINE GROUND DD T/L 1L (CAD) 7/1		09/29/2023	VARIOUS		35,864	36,454	32,700	31,866		544		544		32,410				3,685	07/18/2024	5.C IF
	GAT - AIRLINE GROUND R/C 1L (CAD) 7/19		09/29/2023	DIRECT		106,895	107,076	105,932	105,730		166		166		105,896				10,823	07/18/2024	5.C IF
	HISPANIC FOOD T/L 1L 8/22		09/29/2023	VARIOUS		1,132,251	1,192,010	1,120,489	1,124,319		7,933		7,933		1,132,251				106,183	08/01/2029	4.B FE
SL0004-40-2	STUDIO MOVIE DD T/L 1L 4/21		05/31/2023	DIRECT															(1)	04/15/2026	3.
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						43,369,368	43,716,680	42,941,661	40,341,478	114,572	109,828		224,400		43,071,512				3,113,402	XXX	XXX
2509999997. Total - Bonds - Part 4						748,428,791	751,332,840	747,807,977	685,100,098	104,168	124,276		228,444	(73,945)	748,752,135	19,513	(641,042)	(621,529)	5,273,874	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
2509999999. Total - Bonds						748,428,791	751,332,840	747,807,977	685,100,098	104,168	124,276		228,444	(73,945)	748,752,135	19,513	(641,042)	(621,529)	5,273,874	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
PPFOFY-ZW-2	Boccherini F2 2022-1, LLC - Equity		10/03/2022	PRIVATE	29,507,482.000	29,507,482		29,507,482	38,306,613	(8,799,131)			(8,799,131)		29,507,482						
PPFQDI-F8-9	ARGERICH HOLDINGS 2022-1, LLC		11/29/2022	PRIVATE	1,820,000.000	1,820,000		1,820,000	1,820,000						1,820,000						
PPFSF4-A4-8	Bach F1 2022-1, LLC - Equity		10/03/2022	PRIVATE	17,004,206.000	17,004,206		17,004,206	21,583,439	(4,579,233)			(4,579,233)		17,004,206						
PPFSF4-DA-1	Brahmns PP 2022-1, LLC - Equity		10/03/2022	PRIVATE	21,464,255.920	21,464,256		21,464,256	31,846,517	(10,382,261)			(10,382,261)		21,464,256						
PPG233-NT-0	225 Liberty Equity position via JV		08/24/2023	PRIVATE	156,443.760	156,444		156,444							156,444						
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						69,952,388	XXX	69,952,388	93,556,569	(23,760,625)			(23,760,625)		69,952,388					XXX	XXX
5989999997. Total - Common Stocks - Part 4						69,952,388	XXX	69,952,388	93,556,569	(23,760,625)			(23,760,625)		69,952,388					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						69,952,388	XXX	69,952,388	93,556,569	(23,760,625)			(23,760,625)		69,952,388					XXX	XXX
5999999999. Total - Preferred and Common Stocks						69,952,388	XXX	69,952,388	93,556,569	(23,760,625)			(23,760,625)		69,952,388					XXX	XXX
6009999999 - Totals						818,381,179	XXX	817,760,365	778,656,667	(23,656,457)	124,276		(23,532,181)	(73,945)	818,704,523	19,513	(641,042)	(621,529)	5,273,874	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
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 853SPC311	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/04/2022	10/04/2023		35,600,000	3790.930/4169.640	1,801,360			3,519,440		3,519,440	1,641,093						
S&P 500 INDEX CALLSPREAD_1YR 853SPC312	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/07/2022	10/06/2023		11,100,000	3639.660/3814.360	290,154			531,719		531,719	194,972						
S&P 500 INDEX CALLSPREAD_1YR 853SPC313	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/07/2022	10/06/2023		3,000,000	3639.660/4001.440	151,320			297,351		297,351	119,816						
S&P 500 INDEX DIGITAL_1YR 853SPC314	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/07/2022	10/06/2023		2,700,000	3,639.66	56,430			93,510		93,510	31,291						
S&P 500 INDEX CLIQUET_1YR 853SPC315	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/07/2022	10/06/2023		2,500,000	3,639.66	45,750			128,014		128,014	65,700						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC318	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/11/2022	10/11/2023		2,500,000	10791.350/11323.360	65,725			122,955		122,955	54,921						
S&P 500 INDEX CALLSPREAD_1YR 853SPC319	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/11/2022	10/11/2023		21,000,000	3588.840/3743.520	489,300			902,227		902,227	310,990						
S&P 500 INDEX CALLSPREAD_1YR 853SPC320	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/11/2022	10/11/2023		2,500,000	3588.840/3947.370	125,250			248,474		248,474	94,818						
S&P 500 INDEX CALL_1YR 853SPC321	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/11/2022	10/11/2023		2,500,000	3,588.84	297,250			490,929		490,929	127,873						
S&P 500 INDEX DIGITAL_1YR 853SPC322	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023		3,500,000	3,588.84	72,450			121,457		121,457	38,838						
S&P 500 INDEX CLIQUET_1YR 853SPC323	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/11/2022	10/11/2023		4,200,000	3,588.84	62,160			17,918		17,918	(37,768)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC324	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	10/11/2022	10/11/2023		2,900,000	346.43	65,540			15,688		15,688	(69,867)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC328	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/18/2022	10/18/2023		2,500,000	11147.730/11664.980	62,000			115,378		115,378	56,701						
S&P 500 INDEX CALLSPREAD_1YR 853SPC329	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/18/2022	10/18/2023		34,600,000	3719.980/3885.890	833,860			1,524,847		1,524,847	595,317						
S&P 500 INDEX CALLSPREAD_1YR 853SPC330	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/18/2022	10/18/2023		5,400,000	3719.980/4089.000	266,166			519,078		519,078	218,389						
S&P 500 INDEX DIGITAL_1YR 853SPC331	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/18/2022	10/18/2023		7,600,000	3,719.98	158,840			260,081		260,081	94,180						
S&P 500 INDEX CLIQUET_1YR 853SPC332	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	10/18/2022	10/18/2023		11,500,000	3,719.98	182,850			19,762		19,762	(148,983)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC333	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	10/18/2022	10/18/2023		3,800,000	346.47	85,500			24,079		24,079	(88,589)						

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 853SPC336	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/25/2022	10/25/2023		2,700,000	3859.110/3994.180	51,840			90,633		90,633	38,326						
S&P 500 INDEX CALLSPREAD_1YR 853SPC337	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/25/2022	10/25/2023		31,100,000	3859.110/4027.370	730,850			1,293,233		1,293,233	551,916						
S&P 500 INDEX CALLSPREAD_1YR 853SPC338	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023		6,800,000	3859.110/4241.550	334,560			594,470		594,470	258,609						
S&P 500 INDEX DIGITAL_1YR 853SPC339	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2023		7,700,000	3,859.11	159,390			260,403		260,403	105,334						
S&P 500 INDEX CLIQUET_1YR 853SPC340	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2022	10/25/2023		7,200,000	3,859.11	126,000			13,227		13,227	(79,037)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC341	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/25/2022	10/25/2023		3,100,000	347.26	69,440			18,400		18,400	(69,634)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC346	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023		2,500,000	3856.100/3991.060	48,850			82,768		82,768	34,235						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC347	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2022	11/01/2023		3,100,000	11288.950/11838.720	79,794			149,228		149,228	76,077						
S&P 500 INDEX CALLSPREAD_1YR 853SPC348	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023		32,500,000	3856.100/4023.840	775,775			1,328,949		1,328,949	554,104						
S&P 500 INDEX CALLSPREAD_1YR 853SPC349	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2022	11/01/2023		6,700,000	3856.100/4240.170	337,680			579,919		579,919	245,953						
S&P 500 INDEX DIGITAL_1YR 853SPC350	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023		5,800,000	3,856.10	122,960			195,171		195,171	77,530						
S&P 500 INDEX CLIQUET_1YR 853SPC351	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/01/2022	11/01/2023		6,600,000	3,856.10	110,220						(59,901)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC352	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/01/2022	11/01/2023		2,500,000	347.00	56,000			17,651		17,651	(55,096)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC353	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2022	11/01/2023		34,500,000	3856.100/4241.320	1,742,250			2,993,229		2,993,229	1,269,387						
S&P 500 INDEX CALLSPREAD_1YR 853SPC354	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2023		2,500,000	3913.940/4183.870	89,150			153,876		153,876	66,064						
S&P 500 INDEX CALLSPREAD_1YR 853SPC355	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/01/2022	11/01/2023		3,200,000	3856.100/4318.830	188,160			317,445		317,445	132,747						
S&P 500 INDEX CALL_1YR 853SPC356	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2022	11/01/2023		7,200,000	4,164.97	524,088			329,615		329,615	(57,368)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC357	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/01/2022	11/01/2023		1,000,000	347.00	22,400			7,060		7,060	(22,039)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC361	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/03/2022	11/03/2023		2,500,000	3719.890/3982.140	92,750			168,828		168,828	66,194						

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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
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC362	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/08/2022	11/08/2023		2,500,000	11059.500/11673.300	72,250
S&P 500 INDEX CALLSPREAD_1YR 853SPC363	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		32,200,000	3828.110/4001.520	797,916
S&P 500 INDEX CALLSPREAD_1YR 853SPC364	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		2,900,000	3828.110/4206.710	144,797
S&P 500 INDEX DIGITAL_1YR 853SPC365	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/08/2022	11/08/2023		7,100,000	3,828.11	149,100
S&P 500 INDEX CLIQUET_1YR 853SPC366	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/08/2022	11/08/2023		8,400,000	3,828.11	145,320
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC367	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/08/2022	11/08/2023		3,700,000	348.53	82,510
S&P 500 INDEX CALLSPREAD_1YR 853SPC371	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/15/2022	11/15/2023		5,100,000	3991.730/4223.650	164,220
S&P 500 INDEX CLIQUET_1YR 853SPC372	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/15/2022	11/15/2023		3,100,000	3,991.73	86,800
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC373	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/15/2022	11/15/2023		2,500,000	353.10	56,250
S&P 500 INDEX CALLSPREAD_1YR 853SPC374	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/17/2022	11/17/2023		2,500,000	3946.560/4084.689	50,000
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC375	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		2,500,001	11676.860/12305.075	62,775
S&P 500 INDEX CALLSPREAD_1YR 853SPC376	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		28,100,000	3946.560/4118.235	687,888
S&P 500 INDEX CALLSPREAD_1YR 853SPC377	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		5,700,000	3946.560/4349.109	299,364
S&P 500 INDEX DIGITAL_1YR 853SPC378	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		7,500,000	3,946.56	159,750
S&P 500 INDEX CLIQUET_1YR 853SPC379	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2022	11/17/2023		7,300,000	3,946.56	127,750
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC380	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/17/2022	11/17/2023		2,500,000	352.58	55,750
S&P 500 INDEX CALLSPREAD_1YR 853SPC383	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		5,900,000	4003.580/4196.552	161,483
S&P 500 INDEX CALLSPREAD_1YR 853SPC384	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		3,000,000	4003.580/4404.738	157,800
S&P 500 INDEX DIGITAL_1YR 853SPC385	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2023		2,500,000	4,003.58	54,000

1 Description	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 853SPC362			136,884		136,884	65,887						
S&P 500 INDEX CALLSPREAD_1YR 853SPC363			1,364,320		1,364,320	550,405						
S&P 500 INDEX CALLSPREAD_1YR 853SPC364			251,752		251,752	104,036						
S&P 500 INDEX DIGITAL_1YR 853SPC365			239,821		239,821	91,962						
S&P 500 INDEX CLIQUET_1YR 853SPC366			157,609		157,609	719						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC367			20,818		20,818	(77,521)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC371			241,547		241,547	99,812						
S&P 500 INDEX CLIQUET_1YR 853SPC372			11,466		11,466	(58,604)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC373			5,457		5,457	(43,633)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC374			76,721		76,721	31,355						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC375			130,916		130,916	73,370						
S&P 500 INDEX CALLSPREAD_1YR 853SPC376			1,059,163		1,059,163	433,949						
S&P 500 INDEX CALLSPREAD_1YR 853SPC377			442,563		442,563	176,936						
S&P 500 INDEX DIGITAL_1YR 853SPC378			238,152		238,152	95,305						
S&P 500 INDEX CLIQUET_1YR 853SPC379			9,376		9,376	(85,085)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC380			6,542		6,542	(44,558)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC383			231,834		231,834	94,408						
S&P 500 INDEX CALLSPREAD_1YR 853SPC384			210,356		210,356	80,749						
S&P 500 INDEX DIGITAL_1YR 853SPC385			76,330		76,330	30,786						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CLIQUET_1YR 853SPC386	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2023		2,500,000	4,003.58	51,000			4,072		4,072	(23,910)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC390	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023		27,600,000	3957.630/4129.786	684,480			1,015,072		1,015,072	404,827						
S&P 500 INDEX DIGITAL_1YR 853SPC391	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023		4,300,000	3,957.63	92,020			131,953		131,953	51,582						
S&P 500 INDEX CLIQUET_1YR 853SPC392	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/29/2022	11/29/2023		7,300,000	3,957.63	152,570						(89,090)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC393	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/29/2022	11/29/2023		4,900,000	352.34	108,780			17,178		17,178	(86,544)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC396	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/01/2022	12/01/2023		2,500,000	12041.890/12696.970	73,750			128,852		128,852	77,214						
S&P 500 INDEX CALLSPREAD_1YR 853SPC397	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		22,800,000	4076.570/4250.640	560,880			738,621		738,621	294,385						
S&P 500 INDEX CALLSPREAD_1YR 853SPC398	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		5,200,000	4076.570/4483.000	260,000			316,726		316,726	111,690						
S&P 500 INDEX DIGITAL_1YR 853SPC399	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/01/2022	12/01/2023		5,700,000	4,076.57	121,410			160,882		160,882	64,209						
S&P 500 INDEX CLIQUET_1YR 853SPC400	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/01/2022	12/01/2023		5,500,000	4,076.57	101,750						(36,035)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC401	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/01/2022	12/01/2023		4,200,000	355.76	92,820			7,063		7,063	(62,826)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC402	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		31,700,000	4076.570/4483.820	1,668,054			1,932,703		1,932,703	680,954						
S&P 500 INDEX CALLSPREAD_1YR 853SPC403	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		6,500,000	4137.720/4423.080	239,850			283,445		283,445	102,786						
S&P 500 INDEX CALLSPREAD_1YR 853SPC404	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		2,700,000	4076.570/4565.760	164,970			176,884		176,884	55,809						
S&P 500 INDEX CALL_1YR 853SPC405	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		6,300,000	4,402.70	401,310			101,702		101,702	(104,255)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC406	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/01/2022	12/01/2023		1,000,000	355.76	22,100			1,682		1,682	(14,959)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC409	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/06/2022	12/06/2023		2,600,000	3941.260/4171.820	85,800			126,195		126,195	49,617						
S&P 500 INDEX CLIQUET_1YR 853SPC410	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/06/2022	12/06/2023		2,500,000	3,941.26	77,250			92,148		92,148	26,571						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC411	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/06/2022	12/06/2023		3,100,000	353.87	68,510			8,869		8,869	(50,756)						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC412	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/08/2022	12/08/2023		2,500,000	3963.510/4102.230	50,750			73,785		73,785	28,852						
S&P 500 INDEX CALLSPREAD_1YR 853SPC413	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		23,100,000	3963.510/4136.720	578,655			841,147		841,147	329,761						
S&P 500 INDEX CALLSPREAD_1YR 853SPC414	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		5,900,000	3963.510/4357.090	308,393			435,711		435,711	168,256						
S&P 500 INDEX DIGITAL_1YR 853SPC415	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		5,600,000	3,963.51	119,840			168,897		168,897	64,971						
S&P 500 INDEX CLIQUET_1YR 853SPC416	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	12/08/2022	12/08/2023		5,200,000	3,963.51	94,640			37,490		37,490	(25,246)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC417	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/08/2022	12/08/2023		3,800,000	354.52	83,600			9,812		9,812	(60,218)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC421	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/15/2022	12/15/2023		5,400,000	3895.750/4093.654	153,900			234,461		234,461	89,550						
S&P 500 INDEX CALLSPREAD_1YR 853SPC422	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/15/2022	12/15/2023		3,700,000	3895.750/4281.429	192,400			291,623		291,623	112,345						
S&P 500 INDEX DIGITAL_1YR 853SPC423	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/15/2022	12/15/2023		2,500,000	3,895.75	54,500			79,186		79,186	29,250						
S&P 500 INDEX CLIQUET_1YR 853SPC424	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/15/2022	12/15/2023		2,800,000	3,895.75	66,080			24,332		24,332	(44,005)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC426	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023		3,700,000	11072.420/11639.327	102,342			182,634		182,634	85,209						
S&P 500 INDEX CALLSPREAD_1YR 853SPC427	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/20/2022	12/20/2023		29,900,000	3821.620/3997.414	769,626			1,217,869		1,217,869	448,621						
S&P 500 INDEX CALLSPREAD_1YR 853SPC428	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023		3,900,000	3821.620/4216.775	207,402			335,907		335,907	126,901						
S&P 500 INDEX CALL_1YR 853SPC429	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023		2,500,000	3,821.62	277,075			344,158		344,158	68,596						
S&P 500 INDEX DIGITAL_1YR 853SPC430	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023		3,300,000	3,821.62	71,940			105,461		105,461	37,174						
S&P 500 INDEX CLIQUET_1YR 853SPC431	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/20/2022	12/20/2023		9,100,000	3,821.62	159,250			181,530		181,530	(4,620)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC432	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/20/2022	12/20/2023		7,200,000	353.31	158,400			28,356		28,356	(118,756)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC436	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		15,900,000	3822.390/3990.575	389,232			618,899		618,899	227,037						
S&P 500 INDEX CALLSPREAD_1YR 853SPC437	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		4,400,000	3822.390/4198.895	223,652			362,587		362,587	136,505						

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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 853SPC438	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		3,900,000	3,822.39	84,240			123,974		123,974	43,589						
S&P 500 INDEX CLIQUET_1YR 853SPC439	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/22/2022	12/22/2023		4,500,000	3,822.39	83,250			100,233		100,233	2,214						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC440	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	12/22/2022	12/22/2023		3,300,000	352.58	72,600			15,176		15,176	(55,868)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC443	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023		26,900,000	3849.280/4032.120	715,540			1,108,140		1,108,140	408,262						
S&P 500 INDEX CALLSPREAD_1YR 853SPC444	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/29/2022	12/29/2023		3,000,000	3849.280/4232.670	156,090			244,121		244,121	91,554						
S&P 500 INDEX DIGITAL_1YR 853SPC445	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/29/2022	12/29/2023		3,500,000	3,849.28	75,250			108,437		108,437	38,345						
S&P 500 INDEX CLIQUET_1YR 853SPC446	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/29/2022	12/29/2023		3,700,000	3,849.28	72,150			38,367		38,367	(35,543)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC447	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023		2,500,000	352.68	54,750			12,197		12,197	(41,792)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC451	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/05/2023	01/05/2024		3,000,000	10741.220/11341.650		90,120		161,150		161,150	71,030						
S&P 500 INDEX CALLSPREAD_1YR 853SPC452	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/05/2023	01/05/2024		18,300,000	3808.100/3993.170		495,564		779,651		779,651	284,087						
S&P 500 INDEX CALLSPREAD_1YR 853SPC453	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/05/2023	01/05/2024		2,500,000	3808.100/4189.290		129,750		208,798		208,798	79,048						
S&P 500 INDEX DIGITAL_1YR 853SPC454	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/05/2023	01/05/2024		2,800,000	3,808.10		61,096		88,303		88,303	27,207						
S&P 500 INDEX CLIQUET_1YR 853SPC455	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/05/2023	01/05/2024		5,600,000	3,808.10		120,400		147,408		147,408	27,008						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC456	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	01/05/2023	01/05/2024		4,100,000	353.16		90,610		19,841		19,841	(70,769)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC457	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/05/2023	01/05/2024		35,100,000	3808.100/4189.670		1,814,670		2,934,096		2,934,096	1,119,426						
S&P 500 INDEX CALLSPREAD_1YR 853SPC458	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/05/2023	01/05/2024		2,500,000	3865.220/4131.790		91,000		146,704		146,704	55,704						
S&P 500 INDEX CALLSPREAD_1YR 853SPC459	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/05/2023	01/05/2024		3,800,000	3808.100/4265.070		228,380		370,524		370,524	142,144						
S&P 500 INDEX CALL_1YR 853SPC460	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/05/2023	01/05/2024		8,200,000	4,188.53		456,740		505,252		505,252	48,512						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC461	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	01/05/2023	01/05/2024		1,200,000	353.16		26,520		5,807		5,807	(20,713)						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC466	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/10/2023	01/10/2024		2,500,000	3919.250/4056.420		51,225		73,761		73,761	22,536						
S&P 500 INDEX CALLSPREAD_1YR 853SPC467	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/10/2023	01/10/2024		25,600,000	3919.250/4086.210		624,640		912,248		912,248	287,608						
S&P 500 INDEX CALLSPREAD_1YR 853SPC468	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		4,900,000	3919.250/4307.260		254,506		374,582		374,582	120,076						
S&P 500 INDEX DIGITAL_1YR 853SPC469	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		6,200,000	3,919.25		131,440		186,375		186,375	54,935						
S&P 500 INDEX CLIQUET_1YR 853SPC470	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/10/2023	01/10/2024		6,300,000	3,919.25		114,030		59,227		59,227	(54,803)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC471	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/10/2023	01/10/2024		4,700,000	355.93		102,460		15,050		15,050	(87,410)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC474	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/12/2023	01/12/2024		2,500,000	3983.170/4311.780		112,000		155,302		155,302	43,302						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC475	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024		2,500,000	11557.190/12255.240		70,000		140,102		140,102	70,102						
S&P 500 INDEX CALLSPREAD_1YR 853SPC476	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024		26,800,000	3990.970/4169.370		702,160		954,980		954,980	252,820						
S&P 500 INDEX CALLSPREAD_1YR 853SPC477	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024		3,500,000	3990.970/4391.660		188,300		252,318		252,318	64,018						
S&P 500 INDEX DIGITAL_1YR 853SPC478	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/17/2023	01/17/2024		5,000,000	3,990.97		117,500		149,737		149,737	32,237						
S&P 500 INDEX CLIQUET_1YR 853SPC479	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/17/2023	01/17/2024		9,200,000	3,990.97		186,760		59,121		59,121	(127,639)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC480	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024		3,000,000	357.90		65,400		7,412		7,412	(57,988)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC484	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/19/2023	01/19/2024		2,500,000	3898.850/4220.120		115,000		165,282		165,282	50,282						
S&P 500 INDEX CALLSPREAD_1YR 853SPC485	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/24/2023	01/24/2024		25,300,000	4016.950/4190.480		652,740		853,483		853,483	200,743						
S&P 500 INDEX CALLSPREAD_1YR 853SPC486	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024		7,100,000	4016.950/4414.630		383,400		490,794		490,794	107,394						
S&P 500 INDEX DIGITAL_1YR 853SPC487	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/24/2023	01/24/2024		6,200,000	4,016.95		145,700		178,791		178,791	33,091						
S&P 500 INDEX CLIQUET_1YR 853SPC488	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024		7,700,000	4,016.95		155,540		41,761		41,761	(113,779)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC489	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/24/2023	01/24/2024		3,800,000	359.12		82,840		8,287		8,287	(74,553)						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC493	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/31/2023	01/31/2024		5,800,000	4076.600/4315.900		201,840		244,845		244,845	43,005						
S&P 500 INDEX CLIQUET_1YR 853SPC494	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/31/2023	01/31/2024		2,500,000	4,076.60		77,250		31,112		31,112	(46,138)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC495	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/31/2023	01/31/2024		2,500,000	359.04		54,500		6,043		6,043	(48,457)						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC496	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		2,500,000	12803.140/13576.450		84,750		125,086		125,086	40,336						
S&P 500 INDEX CALLSPREAD_1YR 853SPC497	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		26,600,000	4179.760/4362.420		707,560		772,676		772,676	65,116						
S&P 500 INDEX CALLSPREAD_1YR 853SPC498	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		5,900,000	4179.760/4594.390		320,370		314,178		314,178	(6,192)						
S&P 500 INDEX DIGITAL_1YR 853SPC499	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/02/2023	02/02/2024		6,000,000	4,179.76		143,820		152,882		152,882	9,062						
S&P 500 INDEX CLIQUET_1YR 853SPC500	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/02/2023	02/02/2024		6,200,000	4,179.76		135,780		23,675		23,675	(112,105)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC501	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/02/2023	02/02/2024		3,300,000	360.53		71,610		6,320		6,320	(65,290)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC502	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		38,300,000	4179.760/4598.150		2,091,180		2,049,246		2,049,246	(41,934)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC503	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		2,500,000	4242.460/4535.040		96,500		95,058		95,058	(1,442)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC504	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		3,300,000	4179.760/4681.330		205,920		191,515		191,515	(14,405)						
S&P 500 INDEX CALL_1YR 853SPC505	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/02/2023	02/02/2024		7,200,000	4,597.74		262,800		79,143		79,143	(183,657)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC506	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		2,500,000	4179.760/4493.240		108,250		111,994		111,994	3,744						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC507	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/02/2023	02/02/2024		1,000,000	360.53		21,700		1,915		1,915	(19,785)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC511	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/07/2023	02/07/2024		7,000,000	4164.000/4388.440		228,200		248,427		248,427	20,227						
S&P 500 INDEX CLIQUET_1YR 853SPC512	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2024		2,500,000	4,164.00		103,500		80,437		80,437	(23,063)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC513	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2024		2,900,000	356.90		62,640		10,689		10,689	(51,951)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC514	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024		2,500,000	4081.500/4224.350		53,750		65,204		65,204	11,454						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC515	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/09/2023	02/09/2024		29,200,000	4081.500/4255.780		756,280		916,956		916,956	160,676						
S&P 500 INDEX CALLSPREAD_1YR 853SPC516	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024		7,400,000	4081.500/4494.140		409,960		476,559		476,559	66,599						
S&P 500 INDEX DIGITAL_1YR 853SPC517	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024		5,800,000	4,081.50		147,320		172,508		172,508	25,188						
S&P 500 INDEX CLIQUET_1YR 853SPC518	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/09/2023	02/09/2024		3,800,000	4,081.50		76,000		38,072		38,072	(37,928)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC519	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/09/2023	02/09/2024		2,600,000	355.77		56,160		11,566		11,566	(44,594)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC523	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/14/2023	02/14/2024		7,000,000	4136.130/4340.040		207,900		237,357		237,357	29,457						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC524	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/16/2023	02/16/2024		2,600,001	12442.480/13147.968		84,240		125,505		125,505	41,265						
S&P 500 INDEX CALLSPREAD_1YR 853SPC525	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/16/2023	02/16/2024		29,300,000	4090.410/4278.568		814,540		974,977		974,977	160,437						
S&P 500 INDEX CALLSPREAD_1YR 853SPC526	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/16/2023	02/16/2024		6,600,000	4090.410/4505.995		367,620		421,699		421,699	54,079						
S&P 500 INDEX CALL_1YR 853SPC527	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024		2,500,000	4,090.41		239,500		213,944		213,944	(25,556)						
S&P 500 INDEX DIGITAL_1YR 853SPC528	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	02/16/2023	02/16/2024		7,200,000	4,090.41		168,912		197,905		197,905	28,993						
S&P 500 INDEX CLIQUET_1YR 853SPC529	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	02/16/2023	02/16/2024		10,300,000	4,090.41		265,740		85,545		85,545	(180,195)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC530	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024		6,000,000	354.08		129,600		35,734		35,734	(93,866)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC531	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024		2,500,000	4090.410/4212.713		46,500		55,573		55,573	9,073						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC536	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/21/2023	02/21/2024		2,500,000	352.06		53,500		19,951		19,951	(33,549)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC537	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/23/2023	02/23/2024		6,000,000	4012.320/4244.230		204,000		260,771		260,771	56,771						
S&P 500 INDEX CALLSPREAD_1YR 853SPC538	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/23/2023	02/23/2024		3,700,000	4012.320/4427.600		209,050		263,905		263,905	54,855						
S&P 500 INDEX CLIQUET_1YR 853SPC539	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/23/2023	02/23/2024		2,700,000	4,012.32		102,600		76,074		76,074	(26,526)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC540	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/23/2023	02/23/2024		4,700,000	352.07		100,110		37,869		37,869	(62,241)						

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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)
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC543	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/28/2023	02/28/2024		2,500,000	12042.120/12806.790		89,250		138,036		138,036	48,786						
S&P 500 INDEX CALLSPREAD_1YR 853SPC544	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/28/2023	02/28/2024		30,000,000	3970.150/4141.660		780,000		1,018,580		1,018,580	238,580						
S&P 500 INDEX CALLSPREAD_1YR 853SPC545	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/28/2023	02/28/2024		2,500,000	3970.150/4366.770		137,000		180,508		180,508	43,508						
S&P 500 INDEX DIGITAL_1YR 853SPC546	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2023	02/28/2024		5,700,000	3,970.15		136,230		172,170		172,170	35,940						
S&P 500 INDEX CLIQUET_1YR 853SPC547	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	02/28/2023	02/28/2024		6,400,000	3,970.15		142,080		90,793		90,793	(51,287)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC548	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/28/2023	02/28/2024		2,600,000	351.67		55,380		22,568		22,568	(32,812)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC551	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024		2,500,000	3981.350/4120.700		53,000		68,914		68,914	15,914						
S&P 500 INDEX CALLSPREAD_1YR 853SPC552	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024		17,500,000	3981.350/4156.930		460,250		601,094		601,094	140,844						
S&P 500 INDEX CALLSPREAD_1YR 853SPC553	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024		3,400,000	3981.350/4377.100		184,960		241,900		241,900	56,940						
S&P 500 INDEX DIGITAL_1YR 853SPC554	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/02/2023	03/01/2024		3,500,000	3,981.35		77,350		97,591		97,591	20,241						
S&P 500 INDEX CLIQUET_1YR 853SPC555	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024		5,200,000	3,981.35		120,120		125,701		125,701	5,581						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC556	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024		2,500,000	350.83		53,250		24,180		24,180	(29,070)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC557	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024		36,100,000	3981.350/4380.680		1,974,670		2,586,883		2,586,883	612,213						
S&P 500 INDEX CALLSPREAD_1YR 853SPC558	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024		2,900,000	3981.350/4459.110		182,700		238,300		238,300	55,600						
S&P 500 INDEX CALL_1YR 853SPC559	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024		6,400,000	4,379.49		283,520		264,340		264,340	(19,180)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC560	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024		1,400,000	350.83		29,820		13,541		13,541	(16,279)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC564	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/07/2023	03/07/2024		5,000,000	3986.370/4196.050		155,500		201,433		201,433	45,933						
S&P 500 INDEX CLIQUET_1YR 853SPC565	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/07/2023	03/07/2024		2,500,000	3,986.37		60,500		81,709		81,709	21,209						
S&P 500 INDEX CALLSPREAD_1YR 853SPC566	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/09/2023	03/08/2024		31,000,000	3918.320/4088.770		802,590		1,083,290		1,083,290	280,700						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC567	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/09/2023	03/08/2024		6,400,000	3918.320/4308.980		346,240		478,752		478,752	132,512						
S&P 500 INDEX DIGITAL_1YR 853SPC568	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/09/2023	03/08/2024		5,400,000	3,918.32		121,500		158,149		158,149	36,649						
S&P 500 INDEX CLIQUET_1YR 853SPC569	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/09/2023	03/08/2024		4,700,000	3,918.32		98,700		139,598		139,598	40,898						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC570	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/09/2023	03/08/2024		2,500,000	350.89		53,500		24,773		24,773	(28,727)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC574	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/16/2023	03/15/2024		2,500,000	3960.280/4098.890		53,000		69,150		69,150	16,150						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC575	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/16/2023	03/15/2024		2,500,000	12581.390/13274.620		78,750		113,342		113,342	34,592						
S&P 500 INDEX CALLSPREAD_1YR 853SPC576	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/16/2023	03/15/2024		43,900,000	3960.280/4136.910		1,169,496		1,531,171		1,531,171	361,675						
S&P 500 INDEX CALLSPREAD_1YR 853SPC577	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/16/2023	03/15/2024		10,200,000	3960.280/4368.580		570,180		758,254		758,254	188,074						
S&P 500 INDEX DIGITAL_1YR 853SPC578	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/16/2023	03/15/2024		8,400,000	3,960.28		194,040		245,561		245,561	51,521						
S&P 500 INDEX CLIQUET_1YR 853SPC579	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/16/2023	03/15/2024		10,900,000	3,960.28		231,080		234,586		234,586	3,506						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC580	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/16/2023	03/15/2024		4,300,000	356.77		92,880		21,632		21,632	(71,248)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC584	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/21/2023	03/21/2024		2,500,000	4002.870/4389.150		133,500		169,408		169,408	35,908						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC585	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	03/21/2023	02/21/2024		3,500,000	357.86		76,300		12,684		12,684	(63,616)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC586	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	03/23/2023	03/22/2024		6,300,000	3948.720/4150.500		191,331		250,397		250,397	59,066						
S&P 500 INDEX CALLSPREAD_1YR 853SPC587	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/23/2023	03/22/2024		4,000,000	3948.720/4343.990		217,600		291,829		291,829	74,229						
S&P 500 INDEX DIGITAL_1YR 853SPC588	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/23/2023	03/22/2024		2,500,000	3,948.72		59,750		75,555		75,555	15,805						
S&P 500 INDEX CLIQUET_1YR 853SPC589	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	03/23/2023	03/22/2024		4,000,000	3,948.72		107,600		139,490		139,490	31,890						
NASDAQ 100 STOCK INDX CALLSPREAD_1YR 853SPC592	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/28/2023	03/28/2024		2,500,000	12610.570/13304.150		78,750		111,808		111,808	33,058						
S&P 500 INDEX CALLSPREAD_1YR 853SPC593	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/28/2023	03/28/2024		33,400,000	3971.270/4142.830		865,060		1,114,706		1,114,706	249,646						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC594	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/28/2023	03/28/2024		3,400,000	3971.270/4368.000		186,320		242,799		242,799	56,479						
S&P 500 INDEX CALL_1YR 853SPC595	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/28/2023	03/28/2024		2,500,000	3,971.27		246,250		301,904		301,904	55,654						
S&P 500 INDEX DIGITAL_1YR 853SPC596	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2024		5,400,000	3,971.27		121,500		149,658		149,658	28,158						
S&P 500 INDEX CLIQUET_1YR 853SPC597	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/28/2023	03/28/2024		7,100,000	3,971.27		135,610		95,054		95,054	(40,556)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC598	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2024		2,700,000	358.79		58,050		11,389		11,389	(46,661)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC602	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		4,900,000	4050.830/4267.950		154,350		190,561		190,561	36,211						
S&P 500 INDEX CALLSPREAD_1YR 853SPC603	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		4,300,000	4050.830/4451.860		230,050		283,729		283,729	53,679						
S&P 500 INDEX CLIQUET_1YR 853SPC604	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024		2,500,000	4,050.83		79,750		73,781		73,781	(5,969)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC607	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/04/2023	04/04/2024		2,500,000	4100.600/4244.120		53,750		62,819		62,819	9,069						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC608	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/04/2023	04/04/2024		2,500,000	13100.080/13658.140		62,250		82,416		82,416	20,166						
S&P 500 INDEX CALLSPREAD_1YR 853SPC609	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/04/2023	04/04/2024		34,000,000	4100.600/4279.800		901,000		1,052,810		1,052,810	151,810						
S&P 500 INDEX CALLSPREAD_1YR 853SPC610	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/04/2023	04/04/2024		4,300,000	4100.600/4509.840		235,210		270,535		270,535	35,325						
S&P 500 INDEX DIGITAL_1YR 853SPC611	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/04/2023	04/04/2024		6,600,000	4,100.60		151,140		172,695		172,695	21,555						
S&P 500 INDEX CLIQUET_1YR 853SPC612	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/04/2023	04/04/2024		8,800,000	4,100.60		168,960		110,228		110,228	(58,732)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC613	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/04/2023	04/04/2024		3,200,000	362.98		69,120		8,049		8,049	(61,071)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC614	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/04/2023	04/04/2024		2,500,000	13100.080/14454.630		136,250		188,963		188,963	52,713						
S&P 500 INDEX CALLSPREAD_1YR 853SPC615	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/04/2023	04/04/2024		35,000,000	4100.600/4511.890		1,914,500		2,210,254		2,210,254	295,754						
S&P 500 INDEX CALLSPREAD_1YR 853SPC616	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/04/2023	04/04/2024		2,500,000	4162.110/4449.150		96,500		111,126		111,126	14,626						
S&P 500 INDEX CALLSPREAD_1YR 853SPC617	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/04/2023	04/04/2024		3,700,000	4100.600/4592.670		233,100		264,833		264,833	31,733						

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALL_1YR 853SPC618	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/04/2023	04/04/2024		7,400,000	4,510.25		297,480		228,414		228,414	(69,066)						
S&P 500 INDEX DIGITAL_1YR 853SPC619	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/04/2023	04/04/2024		2,500,000	4,100.60		122,250		140,980		140,980	18,730						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC620	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	04/04/2023	04/04/2024		2,500,000	362.98		54,000		6,288		6,288	(47,712)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC624	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		4,300,000	4105.020/4301.240		124,270		144,062		144,062	19,792						
S&P 500 INDEX CALLSPREAD_1YR 853SPC625	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		4,600,000	4105.020/4515.520		251,620		288,402		288,402	36,782						
S&P 500 INDEX DIGITAL_1YR 853SPC626	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	04/06/2023	04/05/2024		2,500,000	4,105.02		61,750		70,646		70,646	8,896						
S&P 500 INDEX CLIQUET_1YR 853SPC627	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	04/06/2023	04/05/2024		2,800,000	4,105.02		58,800		64,483		64,483	5,683						
S&P 500 INDEX CALLSPREAD_1YR 853SPC629	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	04/11/2023	04/11/2024		27,700,000	4108.940/4293.840		758,980		873,620		873,620	114,640						
S&P 500 INDEX CALLSPREAD_1YR 853SPC630	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	04/11/2023	04/11/2024		3,100,000	4108.940/4516.960		169,880		192,649		192,649	22,769						
S&P 500 INDEX DIGITAL_1YR 853SPC631	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	04/11/2023	04/11/2024		3,600,000	4,108.94		82,080		92,084		92,084	10,004						
S&P 500 INDEX CLIQUET_1YR 853SPC632	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/11/2023	04/11/2024		9,000,000	4,108.94		189,900		218,073		218,073	28,173						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC633	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	04/11/2023	04/11/2024		4,000,000	361.84		86,800		12,460		12,460	(74,340)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC634	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/11/2023	04/11/2024		2,500,000	4108.940/4248.640		52,750		60,597		60,597	7,847						
S&P 500 INDEX CALLSPREAD_1YR 853SPC638	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/13/2023	04/12/2024		2,700,000	4146.220/4383.800		92,610		102,516		102,516	9,906						
S&P 500 INDEX CALLSPREAD_1YR 853SPC639	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/13/2023	04/12/2024		2,500,000	4146.220/4549.650		134,500		146,431		146,431	11,931						
S&P 500 INDEX DIGITAL_1YR 853SPC640	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	04/13/2023	04/12/2024		2,500,000	4,146.22		63,000		69,606		69,606	6,606						
S&P 500 INDEX CLIQUET_1YR 853SPC641	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	04/13/2023	04/12/2024		2,500,000	4,146.22		118,750		111,543		111,543	(7,207)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC642	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/18/2023	04/18/2024		2,600,000	4154.870/4300.290		57,200		62,430		62,430	5,230						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC643	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	04/18/2023	04/18/2024		2,500,000	13091.790/13841.950		82,750		108,736		108,736	25,986						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC644	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/18/2023	04/18/2024		39,000,000	4154.870/4348.070		1,115,400		1,217,015		1,217,015	101,615						
S&P 500 INDEX CALLSPREAD_1YR 853SPC645	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/18/2023	04/18/2024		5,700,000	4154.870/4572.020		316,350		338,420		338,420	22,070						
S&P 500 INDEX DIGITAL_1YR 853SPC646	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/18/2023	04/18/2024		6,800,000	4,154.87		157,080		170,683		170,683	13,603						
S&P 500 INDEX CLIQUET_1YR 853SPC647	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/18/2023	04/18/2024		9,500,000	4,154.87		258,400		198,467		198,467	(59,933)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC648	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/18/2023	04/18/2024		5,800,000	361.66		125,280		19,483		19,483	(105,797)						
S&P 500 INDEX CALL_1YR 853SPC652	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/20/2023	04/19/2024		2,500,000	4,129.79		234,825		227,756		227,756	(7,069)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC653	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024		40,800,000	4071.630/4258.920		1,150,560		1,342,846		1,342,846	192,286						
S&P 500 INDEX CALLSPREAD_1YR 853SPC654	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024		9,300,000	4071.630/4487.340		530,193		614,910		614,910	84,717						
S&P 500 INDEX DIGITAL_1YR 853SPC655	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/25/2023	04/25/2024		8,200,000	4,071.63		190,240		216,544		216,544	26,304						
S&P 500 INDEX CLIQUET_1YR 853SPC656	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/25/2023	04/25/2024		11,000,000	4,071.63		231,000		170,171		170,171	(60,829)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC657	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/25/2023	04/25/2024		3,900,000	361.21		85,800		14,565		14,565	(71,235)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC661	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/02/2023	05/02/2024		2,500,000	4119.580/4263.770		55,000		61,433		61,433	6,433						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC662	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/02/2023	05/02/2024		2,500,000	13113.660/13795.570		75,500		98,118		98,118	22,618						
S&P 500 INDEX CALLSPREAD_1YR 853SPC663	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/02/2023	05/02/2024		33,100,000	4119.580/4309.900		940,040		1,054,486		1,054,486	114,446						
S&P 500 INDEX CALLSPREAD_1YR 853SPC664	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/02/2023	05/02/2024		8,400,000	4119.580/4532.770		471,240		521,915		521,915	50,675						
S&P 500 INDEX DIGITAL_1YR 853SPC665	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/02/2023	05/02/2024		7,300,000	4,119.58		171,550		189,403		189,403	17,853						
S&P 500 INDEX CLIQUET_1YR 853SPC666	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/02/2023	05/02/2024		9,600,000	4,119.58		243,840		223,192		223,192	(20,648)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC667	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/02/2023	05/02/2024		5,300,000	362.30		115,010		18,071		18,071	(96,940)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC668	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/02/2023	05/02/2024		31,200,000	4119.580/4532.770		1,752,504		1,938,542		1,938,542	186,038						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC669	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/02/2023	05/02/2024		3,800,000	4119.580/4613.930		245,252		268,665		268,665	23,413						
S&P 500 INDEX CALL_1YR 853SPC670	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/02/2023	05/02/2024		7,400,000	4,531.54		287,120		250,561		250,561	(36,559)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC671	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/02/2023	05/02/2024		3,000,000	362.30		65,100		10,229		10,229	(54,871)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC674	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/09/2023	05/09/2024		35,200,000	4119.170/4297.940		943,360		1,057,223		1,057,223	113,863						
S&P 500 INDEX CALLSPREAD_1YR 853SPC675	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/09/2023	05/09/2024		6,100,000	4119.170/4526.140		336,110		375,293		375,293	39,183						
S&P 500 INDEX DIGITAL_1YR 853SPC676	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2024		6,300,000	4,119.17		148,680		163,561		163,561	14,881						
S&P 500 INDEX CLIQUET_1YR 853SPC677	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2024		11,500,000	4,119.17		241,500		287,022		287,022	45,522						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC678	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/09/2023	05/09/2024		2,500,000	362.51		54,000		8,696		8,696	(45,304)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC682	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2024		2,500,000	4109.900/4253.750		55,250		61,619		61,619	6,369						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC683	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2023	05/16/2024		2,600,001	13426.010/14112.080		77,714		95,652		95,652	17,938						
S&P 500 INDEX CALLSPREAD_1YR 853SPC684	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2023	05/16/2024		39,300,000	4109.900/4295.670		1,100,400		1,232,391		1,232,391	131,991						
S&P 500 INDEX CALLSPREAD_1YR 853SPC685	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2024		7,700,000	4109.900/4530.750		441,210		492,390		492,390	51,180						
S&P 500 INDEX CALL_1YR 853SPC686	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2024		2,500,000	4,109.90		234,000		251,603		251,603	17,603						
S&P 500 INDEX DIGITAL_1YR 853SPC687	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/16/2023	05/16/2024		8,100,000	4,109.90		198,450		216,821		216,821	18,371						
S&P 500 INDEX CLIQUET_1YR 853SPC688	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2023	05/16/2024		10,900,000	4,109.90		292,120		232,898		232,898	(59,222)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC689	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2024		5,700,000	360.44		123,120		26,530		26,530	(96,590)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC695	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/25/2023	05/24/2024		2,700,001	13938.530/14654.970		81,540		91,712		91,712	10,172						
S&P 500 INDEX CALLSPREAD_1YR 853SPC696	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/25/2023	05/24/2024		36,100,000	4151.280/4336.840		1,019,825		1,083,562		1,083,562	63,737						
S&P 500 INDEX CALLSPREAD_1YR 853SPC697	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/25/2023	05/24/2024		6,200,000	4151.280/4568.070		355,260		374,573		374,573	19,313						

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S&P 500 INDEX DIGITAL_1YR 853SPC698	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/25/2023	05/24/2024		7,900,000	4,151.28		193,550		209,065		209,065	15,515						
S&P 500 INDEX CLIQUET_1YR 853SPC699	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/25/2023	05/24/2024		9,300,000	4,151.28		249,240		136,060		136,060	(113,180)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC700	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	05/25/2023	05/24/2024		2,500,000	356.98		54,250		17,755		17,755	(36,495)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC704	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/30/2023	05/30/2024		2,500,000	4205.520/4528.920		115,500		115,519		115,519	19						
S&P 500 INDEX CALLSPREAD_1YR 853SPC705	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/02/2023	05/31/2024		2,500,000	4282.370/4432.250		56,250		53,287		53,287	(2,963)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC706	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/02/2023	05/31/2024		2,500,000	14546.640/15499.440		93,850		92,533		92,533	(1,317)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC707	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/02/2023	05/31/2024		31,700,000	4282.370/4481.070		928,810		874,059		874,059	(54,751)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC708	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/02/2023	05/31/2024		5,400,000	4282.370/4727.740		313,200		282,962		282,962	(30,238)						
S&P 500 INDEX DIGITAL_1YR 853SPC709	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/02/2023	05/31/2024		6,800,000	4,282.37		171,360		161,257		161,257	(10,103)						
S&P 500 INDEX CLIQUET_1YR 853SPC710	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/02/2023	05/31/2024		9,600,000	4,282.37		265,920		63,401		63,401	(202,518)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC711	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/02/2023	05/31/2024		6,000,000	359.90		130,800		32,094		32,094	(98,705)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC712	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/02/2023	05/31/2024		33,300,000	4282.370/4711.460		1,878,120		1,703,506		1,703,506	(174,614)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC713	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/02/2023	05/31/2024		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	06/02/2023	05/31/2024		3,800,000	4282.370/4796.250		242,820		216,859		216,859	(25,961)						
S&P 500 INDEX CALL_1YR 853SPC715	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/02/2023	05/31/2024		6,900,000	4,710.61		229,770		140,350		140,350	(89,420)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC716	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/02/2023	05/31/2024		3,500,000	359.90		76,300		18,722		18,722	(57,578)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC720	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024		2,500,000	4283.850/4531.460		89,500		83,701		83,701	(5,799)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC721	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/08/2023	06/07/2024		28,300,000	4293.930/4486.730		802,305		750,518		750,518	(51,787)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC722	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2023	06/07/2024		6,100,000	4293.930/4731.480		345,260		312,249		312,249	(33,011)						

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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 853SPC723	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/08/2023	06/07/2024		6,300,000	4,293.93		158,130		146,250		146,250	(11,880)						
S&P 500 INDEX CLIQUET_1YR 853SPC724	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2023	06/07/2024		6,100,000	4,293.93		179,340		119,997		119,997	(59,343)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC725	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/08/2023	06/07/2024		3,400,000	360.27		74,290		18,064		18,064	(56,226)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC729	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/13/2023	06/13/2024		2,900,000	359.58		63,365		17,064		17,064	(46,301)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC730	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/15/2023	06/14/2024		7,900,000	4425.840/4653.770		253,590		200,682		200,682	(52,908)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC731	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/15/2023	06/14/2024		3,100,000	4425.840/4870.194		172,670		125,595		125,595	(47,075)						
S&P 500 INDEX DIGITAL_1YR 853SPC732	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2024		2,500,000	4,425.84		69,000		57,114		57,114	(11,886)						
S&P 500 INDEX CLIQUET_1YR 853SPC733	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/15/2023	06/14/2024		2,500,000	4,425.84		93,500		47,577		47,577	(45,923)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC736	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		2,500,001	15070.150/16016.555		89,250		77,394		77,394	(11,856)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC737	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		34,800,000	4388.710/4602.440		1,068,708		896,170		896,170	(172,538)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC738	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/20/2023	06/20/2024		3,800,000	4388.710/4838.991		217,360		169,665		169,665	(47,695)						
S&P 500 INDEX DIGITAL_1YR 853SPC739	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		5,400,000	4,388.71		136,080		116,848		116,848	(19,232)						
S&P 500 INDEX CLIQUET_1YR 853SPC740	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/20/2023	06/20/2024		6,100,000	4,388.71		178,730		86,314		86,314	(92,416)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC741	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/20/2023	06/20/2024		7,600,000	360.19		165,680		43,254		43,254	(122,426)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC744	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024		3,800,000	4381.890/4601.860		121,220		101,414		101,414	(19,806)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC745	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/22/2023	06/21/2024		3,000,000	4381.890/4821.393		170,820		134,107		134,107	(36,713)						
S&P 500 INDEX DIGITAL_1YR 853SPC746	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/22/2023	06/21/2024		2,500,000	4,381.89		65,000		56,676		56,676	(8,324)						
S&P 500 INDEX CLIQUET_1YR 853SPC747	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/22/2023	06/21/2024		2,900,000	4,381.89		89,610		36,966		36,966	(52,644)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC748	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/22/2023	06/21/2024		2,500,000	358.51		55,250		17,008		17,008	(38,242)						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC750	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/27/2023	06/27/2024		2,500,000	4378.410/4531.654		55,750		48,917		48,917	(6,833)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC751	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/27/2023	06/27/2024		2,499,999	14945.910/15963.726		96,750		86,250		86,250	(10,500)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC752	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/27/2023	06/27/2024		33,100,000	4378.410/4570.622		897,010		793,060		793,060	(103,950)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC753	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/27/2023	06/27/2024		3,700,000	4378.410/4813.186		207,940		166,749		166,749	(41,191)						
S&P 500 INDEX DIGITAL_1YR 853SPC754	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2023	06/27/2024		4,500,000	4,378.41		109,800		94,854		94,854	(14,946)						
S&P 500 INDEX CLIQUET_1YR 853SPC755	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2023	06/27/2024		5,900,000	4,378.41		156,350		50,274		50,274	(106,076)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC756	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/27/2023	06/27/2024		2,500,000	358.52		54,750		17,399		17,399	(37,351)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC757	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/27/2023	06/27/2024		2,500,000	4378.410/4510.200		48,500		42,561		42,561	(5,939)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC762	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/29/2023	06/28/2024		3,400,000	4396.440/4632.968		115,600		94,874		94,874	(20,726)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC763	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/29/2023	06/28/2024		2,600,000	4396.440/4842.239		148,720		115,075		115,075	(33,645)						
S&P 500 INDEX CLIQUET_1YR 853SPC764	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/29/2023	06/28/2024		2,500,000	4,396.44		110,500		43,947		43,947	(66,553)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC767	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		31,200,000	4411.590/4612.758		909,480		744,910		744,910	(164,570)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC768	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		4,600,000	4411.590/4853.631		261,740		198,709		198,709	(63,031)						
S&P 500 INDEX CALL_1YR 853SPC769	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		2,500,000	4,411.59		221,500		144,434		144,434	(77,066)						
S&P 500 INDEX DIGITAL_1YR 853SPC770	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/06/2023	07/05/2024		7,700,000	4,411.59		198,660		166,357		166,357	(32,303)						
S&P 500 INDEX CLIQUET_1YR 853SPC771	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		6,600,000	4,411.59		187,440		98,889		98,889	(88,551)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC772	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/06/2023	07/05/2024		4,200,000	356.04		91,560		38,249		38,249	(53,311)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC773	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		38,000,000	4411.590/4853.631		2,158,400		1,641,505		1,641,505	(516,895)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC774	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/06/2023	07/05/2024		4,000,000	4411.590/4940.980		258,000		190,537		190,537	(67,463)						

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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 CALL_1YR 853SPC775	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		8,400,000	4,852.75		271,320		122,867		122,867	(148,453)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC776	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/06/2023	07/05/2024		3,800,000	356.04		82,840		34,606		34,606	(48,234)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC779	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/11/2023	07/11/2024		2,500,000	4439.260/4594.634		57,250		45,766		45,766	(11,484)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC780	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/11/2023	07/11/2024		2,500,000	15119.060/16085.167		90,600		77,800		77,800	(12,800)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC781	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/11/2023	07/11/2024		21,900,000	4439.260/4639.470		632,910		501,251		501,251	(131,659)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC782	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/11/2023	07/11/2024		2,500,000	4439.260/4884.073		141,750		103,530		103,530	(38,220)						
S&P 500 INDEX DIGITAL_1YR 853SPC783	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	07/11/2023	07/11/2024		4,400,000	4,439.26		111,320		90,427		90,427	(20,893)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC784	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	07/11/2023	07/11/2024		2,500,000	358.15		54,250		19,014		19,014	(35,236)						
S&P 500 INDEX CLIQUET_1YR 853SPC788	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/13/2023	07/12/2024		6,200,000	4,510.04		249,240		89,808		89,808	(159,432)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC789	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	07/18/2023	07/18/2024		34,500,000	4554.980/4760.865		1,003,605		660,309		660,309	(343,296)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC790	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/18/2023	07/18/2024		4,700,000	4554.980/5012.755		264,140		153,740		153,740	(110,400)						
S&P 500 INDEX DIGITAL_1YR 853SPC791	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	07/18/2023	07/18/2024		6,500,000	4,554.98		163,150		114,571		114,571	(48,579)						
S&P 500 INDEX CLIQUET_1YR 853SPC792	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/18/2023	07/18/2024		8,300,000	4,554.98		248,170		69,226		69,226	(178,944)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC793	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	07/18/2023	07/18/2024		3,300,000	363.63		71,610		14,838		14,838	(56,772)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC796	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/20/2023	07/19/2024		2,500,001	15466.090/16293.525		78,250		60,280		60,280	(17,970)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC797	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2024		2,500,000	4567.460/4727.321		58,225		38,245		38,245	(19,980)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC798	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2024		33,300,000	4567.460/4772.539		963,702		626,702		626,702	(337,000)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC799	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024		5,800,000	4567.460/5030.600		330,600		188,409		188,409	(142,191)						
S&P 500 INDEX DIGITAL_1YR 853SPC800	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	07/25/2023	07/25/2024		7,600,000	4,567.46		193,800		134,790		134,790	(59,010)						

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 CLIQUET_1YR 853SPC801	Multiple	N/A	EQ/IDX	Bank of America ... B4YTDEB6GKMZ0031MB27	07/25/2023	07/25/2024		9,700,000	4,567.46		282,270		66,995		66,995	(215,275)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC802	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	07/25/2023	07/25/2024		3,800,000	361.92		82,650		21,023		21,023	(61,627)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC806	Multiple	N/A	EQ/IDX	SunTrust Capital .. IYDOJBGJWY9T8XKCSX06	07/27/2023	07/26/2024		2,500,000	4537.410/4945.776		131,250		82,081		82,081	(49,169)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC807	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/27/2023	07/26/2024		3,200,000	360.00		69,760		21,490		21,490	(48,270)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC808	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/01/2023	08/01/2024		2,500,000	15718.010/16507.054		74,000		53,574		53,574	(20,426)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC809	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/01/2023	08/01/2024		27,700,000	4576.730/4778.563		789,173		510,877		510,877	(278,296)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC810	Multiple	N/A	EQ/IDX	SunTrust Capital .. IYDOJBGJWY9T8XKCSX06	08/01/2023	08/01/2024		6,400,000	4576.730/5028.453		360,320		204,410		204,410	(155,911)						
S&P 500 INDEX DIGITAL_1YR 853SPC811	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/01/2023	08/01/2024		6,700,000	4,576.73		168,840		116,468		116,468	(52,372)						
S&P 500 INDEX CLIQUET_1YR 853SPC812	Multiple	N/A	EQ/IDX	Bank of America ... B4YTDEB6GKMZ0031MB27	08/01/2023	08/01/2024		7,300,000	4,576.73		201,480		37,158		37,158	(164,322)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC813	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/01/2023	08/01/2024		3,100,000	360.44		67,580		20,399		20,399	(47,181)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC816	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/03/2023	08/02/2024		2,500,000	4501.890/4924.167		135,775		91,796		91,796	(43,979)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC817	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/03/2023	08/02/2024		2,800,000	358.23		61,040		22,781		22,781	(38,259)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC818	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/03/2023	08/02/2024		37,200,000	4501.890/4953.429		2,121,888		1,417,742		1,417,742	(704,146)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC819	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/03/2023	08/02/2024		2,500,000	4569.418/4884.550		100,950		66,777		66,777	(34,173)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC820	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/03/2023	08/02/2024		3,900,000	4501.890/5042.116		253,461		162,366		162,366	(91,095)						
S&P 500 INDEX CALL_1YR 853SPC821	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/03/2023	08/02/2024		7,100,000	4,862.49		306,010		121,352		121,352	(184,658)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC822	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/03/2023	08/02/2024		3,300,000	358.23		71,940		26,850		26,850	(45,090)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC823	Multiple	N/A	EQ/IDX	Bank of America ... B4YTDEB6GKMZ0031MB27	08/08/2023	08/08/2024		2,500,000	15273.050/15945.064		65,500		53,322		53,322	(12,178)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC824	Multiple	N/A	EQ/IDX	SunTrust Capital .. IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024		26,900,000	4499.380/4695.553		749,165		562,774		562,774	(186,391)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC825	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024		5,800,000	4499.380/4947.968		328,860		223,956		223,956	(104,904)						

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

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S&P 500 INDEX DIGITAL_1YR 853SPC826	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024		6,600,000	4,499.38		167,508		129,221		129,221	(38,287)						
S&P 500 INDEX CLIQUET_1YR 853SPC827	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024		4,800,000	4,499.38		124,320		44,645		44,645	(79,675)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC828	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/08/2023	08/08/2024		2,600,000	358.95		56,680		20,185		20,185	(36,495)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC829	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024		13,100,000	4701.852/4808.937		175,540		113,889		113,889	(61,651)						
S&P 500 INDEX CLIQUET_1YR 853SPC830	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2024		6,100,000	4,578.12		49,410		9,160		9,160	(40,250)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC835	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/15/2023	08/15/2024		9,500,000	4437.860/4669.960		310,650		253,809		253,809	(56,841)						
S&P 500 INDEX CLIQUET_1YR 853SPC836	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/15/2023	08/15/2024		2,500,000	4,437.86		69,000		38,537		38,537	(30,463)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC837	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/15/2023	08/15/2024		4,300,000	355.23		94,600		47,395		47,395	(47,205)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC838	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/17/2023	08/16/2024		2,500,000	14715.810/15625.247		88,975		84,576		84,576	(4,399)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC839	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/17/2023	08/16/2024		30,900,000	4370.360/4587.566		951,720		853,934		853,934	(97,786)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC840	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/17/2023	08/16/2024		5,700,000	4370.360/4834.929		336,300		287,799		287,799	(48,501)						
S&P 500 INDEX CALL_1YR 853SPC841	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/17/2023	08/16/2024		2,500,000	4,370.36		233,275		179,228		179,228	(54,047)						
S&P 500 INDEX DIGITAL_1YR 853SPC842	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/17/2023	08/16/2024		6,100,000	4,370.36		152,500		135,011		135,011	(17,489)						
S&P 500 INDEX CLIQUET_1YR 853SPC843	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/17/2023	08/16/2024		5,600,000	4,370.36		165,200		123,275		123,275	(41,925)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC844	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/17/2023	08/16/2024		11,800,000	352.74		257,240		160,190		160,190	(97,050)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC848	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024		2,500,000	4387.550/4707.402		108,750		94,029		94,029	(14,721)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC849	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2024		2,500,000	4376.310/4529.480		55,500		50,132		50,132	(5,368)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC850	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/24/2023	08/23/2024		2,500,000	14816.440/15695.054		86,250		79,411		79,411	(6,839)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC851	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2023	08/23/2024		30,000,000	4376.310/4574.994		851,100		762,520		762,520	(88,580)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC852	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2023	08/23/2024		6,100,000	4376.310/4809.564		341,539		292,984		292,984	(48,555)						
S&P 500 INDEX DIGITAL_1YR 853SPC853	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2023	08/23/2024		6,300,000	4,376.31		163,170		140,569		140,569	(22,601)						
S&P 500 INDEX CLIQUET_1YR 853SPC854	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/24/2023	08/23/2024		10,000,000	4,376.31		318,000		216,249		216,249	(101,751)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC855	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	08/24/2023	08/23/2024		5,700,000	354.42		123,690		68,584		68,584	(55,106)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC859	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/29/2023	08/29/2024		2,800,000	4497.630/4771.535		104,440		79,038		79,038	(25,402)						
S&P 500 INDEX DIGITAL_1YR 853SPC860	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/29/2023	08/29/2024		2,500,000	4,497.63		68,025		53,767		53,767	(14,258)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC861	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	08/29/2023	08/29/2024		2,500,000	357.77		55,500		23,011		23,011	(32,489)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC862	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2023	08/30/2024		3,200,000	4507.660/4710.955		90,560		69,577		69,577	(20,983)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC863	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2023	08/30/2024		2,500,000	4507.660/4996.741		148,000		103,347		103,347	(44,653)						
S&P 500 INDEX CLIQUET_1YR 853SPC864	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2023	08/30/2024		2,500,000	4,507.66		83,250		31,026		31,026	(52,224)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC866	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	09/05/2023	09/05/2024		2,700,000	15508.240/16373.599		88,020		68,725		68,725	(19,295)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC867	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/05/2023	09/05/2024		30,600,000	4496.830/4696.489		856,800		669,195		669,195	(187,605)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC868	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024		2,900,000	4496.830/4951.459		163,270		118,762		118,762	(44,508)						
S&P 500 INDEX DIGITAL_1YR 853SPC869	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	09/05/2023	09/05/2024		3,700,000	4,496.83		91,390		72,942		72,942	(18,448)						
S&P 500 INDEX CLIQUET_1YR 853SPC870	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024		6,800,000	4,496.83		193,120		78,935		78,935	(114,185)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC871	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	09/05/2023	09/05/2024		7,700,000	356.42		167,090		81,047		81,047	(86,043)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC872	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024		35,800,000	4496.830/4937.069		1,965,420		1,438,829		1,438,829	(526,591)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC873	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/05/2023	09/05/2024		4,300,000	4496.830/5036.449		273,050		193,376		193,376	(79,674)						
S&P 500 INDEX CALL_1YR 853SPC874	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024		8,300,000	4,857.03		346,110		178,592		178,592	(167,518)						

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

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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&PMARC5%EXCESSRETURN CALL_1YR 853SPC875	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	09/05/2023	09/05/2024		2,200,000	356.42		47,740		23,156		23,156	(24,584)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC879	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/07/2023	09/06/2024		5,700,000	4451.140/4651.441		160,740		133,556		133,556	(27,184)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC880	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/07/2023	09/06/2024		2,500,000	4451.140/4897.144		140,250		110,025		110,025	(30,225)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC883	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/12/2023	09/12/2024		2,499,999	15289.740/16197.950		85,750		70,641		70,641	(15,109)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC884	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/12/2023	09/12/2024		22,300,000	4461.900/4681.425		683,495		559,706		559,706	(123,789)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC885	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/12/2023	09/12/2024		2,500,000	4461.900/4913.444		141,250		109,714		109,714	(31,536)						
S&P 500 INDEX DIGITAL_1YR 853SPC886	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/12/2023	09/12/2024		4,100,000	4,461.90		106,190		85,085		85,085	(21,105)						
S&P 500 INDEX CLIQUET_1YR 853SPC887	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/12/2023	09/12/2024		5,200,000	4,461.90		147,680		76,387		76,387	(71,293)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC888	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/12/2023	09/12/2024		5,600,000	355.04		123,200		67,154		67,154	(56,046)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC891	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/14/2023	09/13/2024		4,300,000	4505.100/4716.839		127,710		98,438		98,438	(29,272)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC892	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/19/2023	09/19/2024		2,500,000	4443.950/4599.488		56,250		47,399		47,399	(8,852)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC893	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2024		4,000,000	15191.230/16256.135		156,960		134,862		134,862	(22,098)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC894	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/19/2023	09/19/2024		36,500,000	4443.950/4655.926		1,084,050		914,913		914,913	(169,137)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC895	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/19/2023	09/19/2024		5,500,000	4443.950/4913.231		320,100		257,252		257,252	(62,848)						
S&P 500 INDEX DIGITAL_1YR 853SPC896	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2024		6,400,000	4,443.95		163,840		134,817		134,817	(29,023)						
S&P 500 INDEX CLIQUET_1YR 853SPC897	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/19/2023	09/19/2024		8,700,000	4,443.95		284,490		171,820		171,820	(112,670)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC898	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/19/2023	09/19/2024		8,100,000	354.66		176,580		101,723		101,723	(74,857)						
S&P 500 INDEX CALL_1YR 853SPC901	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024		2,500,000	4,330.00		227,725		210,683		210,683	(17,042)						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC902	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/26/2023	09/26/2024		2,500,001	14545.830/15427.307		85,250		86,780		86,780	1,530						

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 853SPC903	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/26/2023	09/26/2024		32,000,000	4273.530/4472.676		911,680		914,286		914,286	2,606						
S&P 500 INDEX CALLSPREAD_1YR 853SPC904	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2024		5,500,000	4273.530/4710.284		311,245		311,155		311,155	(90)						
S&P 500 INDEX DIGITAL_1YR 853SPC905	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/26/2023	09/26/2024		5,400,000	4,273.53		129,060		124,714		124,714	(4,346)						
S&P 500 INDEX CLIQUET_1YR 853SPC906	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/26/2023	09/26/2024		8,400,000	4,273.53		206,640		218,445		218,445	11,805						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC907	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	09/26/2023	09/26/2024		3,200,000	349.36		69,760		60,509		60,509	(9,252)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC963	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	05/23/2023	05/23/2024		7,700,000	4145.580/4375.660		262,570		282,996		282,996	20,426						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC964	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	05/23/2023	05/23/2024		2,500,000	359.03		54,500		14,161		14,161	(40,339)						
S&P 500 INDEX ASIAN_10YR 853SPV980	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	10/08/2013	10/06/2023		2,500,000	1,655.45	291,750			1,947,223		1,947,223	111,842						
S&P 500 INDEX ASIAN_10YR 853SPW005	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	10/24/2013	10/24/2023		2,500,000	1,752.07	278,000			1,700,747		1,700,747	98,394						
S&P 500 INDEX ASIAN_10YR 853SPW070	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/22/2013	11/22/2023		2,700,000	1,804.76	313,470			1,726,594		1,726,594	104,430						
S&P 500 INDEX ASIAN_10YR 853SPW085	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/06/2013	12/06/2023		2,700,000	1,805.09	315,900			1,753,588		1,753,588	111,373						
S&P 500 INDEX ASIAN_10YR 853SPW115	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/23/2013	12/22/2023		3,500,000	1,827.99	423,500			2,195,180		2,195,180	136,626						
S&P 500 INDEX ASIAN_10YR 853SPW130	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/08/2014	01/08/2024		5,100,000	1,837.49	617,610			3,213,835		3,213,835	209,962						
S&P 500 INDEX ASIAN_10YR 853SPW150	Multiple	N/A	EQ/IDX	ING	ZOMI2JT14K8OXYZWX446	01/16/2014	01/16/2024		2,500,000	1,845.89	295,750			1,557,875		1,557,875	103,053						
S&P 500 INDEX ASIAN_10YR 853SPW260	Multiple	N/A	EQ/IDX	ING	ZOMI2JT14K8OXYZWX446	03/07/2014	03/07/2024		2,500,000	1,878.04	286,250			1,526,555		1,526,555	105,603						
S&P 500 INDEX ASIAN_10YR 853SPW360	Multiple	N/A	EQ/IDX	Natixis	KX1WK48MPD4Y2NCUIZ63	04/16/2014	04/16/2024		2,500,000	1,862.31	276,750			1,582,689		1,582,689	111,398						
S&P 500 INDEX ASIAN_10YR 853SPW460	Multiple	N/A	EQ/IDX	ING	ZOMI2JT14K8OXYZWX446	05/30/2014	05/30/2024		2,500,000	1,923.57	261,750			1,476,287		1,476,287	109,007						
S&P 500 INDEX ASIAN_10YR 853SPW550	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/01/2014	07/01/2024		2,500,000	1,973.32	275,000			1,399,750		1,399,750	108,910						
S&P 500 INDEX ASIAN_10YR 853SPW650	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2024		2,500,000	1,955.06	297,750			1,468,062		1,468,062	114,632						
S&P 500 INDEX ASIAN_10YR 853SPW725	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/24/2014	09/24/2024		2,500,000	1,998.30	310,250			1,395,689		1,395,689	108,920						
S&P 500 INDEX ASIAN_10YR 853SPW835	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/07/2014	11/07/2024		2,500,000	2,031.92	312,250			1,374,670		1,374,670	115,848						
S&P 500 INDEX ASIAN_10YR 853SPW915	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	12/23/2014	12/23/2024		2,500,000	2,082.17	339,750			1,297,804		1,297,804	113,606						
S&P 500 INDEX ASIAN_10YR 853SPW999	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	01/23/2015	01/23/2025		2,500,000	2,051.82	329,250			1,369,335		1,369,335	120,047						
S&P 500 INDEX ASIAN_10YR 853SPY100	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/24/2015	03/24/2025		2,500,000	2,091.50	329,750			1,334,501		1,334,501	120,872						
S&P 500 INDEX ASIAN_10YR 853SPY135	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/01/2015	04/01/2025		2,500,000	2,059.69	334,750			1,402,681		1,402,681	128,963						
S&P 500 INDEX ASIAN_10YR 853SPY170	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	04/16/2015	04/16/2025		2,500,000	2,104.99	328,000			1,337,152		1,337,152	126,316						

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 853SPY250	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	05/15/2015	05/15/2025		2,500,000	2,122.73	327,500			1,325,019		1,325,019	129,419						
S&P 500 INDEX ASIAN_10YR 853SPY435	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	07/24/2015	07/24/2025		2,500,000	2,079.65	322,750			1,423,926		1,423,926	135,583						
S&P 500 INDEX ASIAN_10YR 853SPY535	Multiple	N/A	EQ/IDX	Natixis KX1WK48MPD4Y2NCUIZ63	09/02/2015	09/02/2025		2,500,000	1,948.86	326,500			1,707,052		1,707,052	156,706						
S&P 500 INDEX ASIAN_10YR 853SPY655	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/23/2015	10/23/2025		2,500,000	2,075.15	310,750			1,486,117		1,486,117	146,709						
S&P 500 INDEX ASIAN_10YR 853SPY720	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2025		2,500,000	2,053.19	328,500			1,548,968		1,548,968	154,424						
S&P 500 INDEX ASIAN_10YR 853SPY995	Multiple	N/A	EQ/IDX	ING ZOMI2JT14K8OXYZWX446	02/08/2016	02/06/2026		2,500,000	1,853.44	320,000			2,014,316		2,014,316	182,708						
S&P 500 INDEX ASIAN_10YR 853SPZ240	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	04/15/2016	04/15/2026		2,500,000	2,080.73	299,500			1,595,996		1,595,996	168,039						
S&P 500 INDEX ASIAN_10YR 853SPZ695	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	08/16/2016	08/14/2026		2,500,000	2,178.15	305,000			1,488,868		1,488,868	173,011						
S&P 500 INDEX ASIAN_10YR 853SPZ925	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	10/24/2016	10/23/2026		2,500,000	2,151.33	293,750			1,560,349		1,560,349	177,654						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										33,744,366	94,236,882		169,509,940	XXX	169,509,940	10,374,691					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										33,744,366	94,236,882		169,509,940	XXX	169,509,940	10,374,691					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										33,744,366	94,236,882		169,509,940	XXX	169,509,940	10,374,691					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										33,744,366	94,236,882		169,509,940	XXX	169,509,940	10,374,691					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

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)
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										33,744,366	94,236,882		169,509,940	XXX	169,509,940	10,374,691					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										33,744,366	94,236,882		169,509,940	XXX	169,509,940	10,374,691					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

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

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	10,350,000		10,679,051		329,051	10,679,051		329,051		
BARCLAYS G5GSEF7VJP5I7OUK5573	Y	Y	37,163,250		36,667,279			36,667,279				
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y	11,350,000		10,908,494			10,908,494				
ING Z0MI2JT14K8OXYZWX446	Y	Y	9,540,000		9,323,979			9,323,979				
JP MORGAN 7H6GLXDRUGQFU57RNE97	Y	Y	4,265,000		4,143,389			4,143,389				
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	29,896,000		26,564,786			26,564,786				
NATIXIS KX1WK48MPD4Y2NCUIZ63	Y	Y	3,420,000		3,289,741			3,289,741				
SUNTRUST CAPITAL IYDOJBGJWY9T8XKCSX06	Y	Y	46,970,000		45,728,358			45,728,358				
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	26,630,000		22,204,873			22,204,873				
0299999999. Total NAIC 1 Designation			179,584,250		169,509,950		329,051	169,509,950		329,051		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			179,584,250		169,509,950		329,051	169,509,950		329,051		

	6	7
1. Offset per SSAP No. 64		
2. Net after right of offset per SSAP No. 64	169,509,950	

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	000000-00-0	Money Market Fund	10,350,000	10,350,000	XXX	01/01/2024	V
BARCLAYS	G5GSEF7VJP5I70UK5573	Other	000000-00-0	Money Market Fund	37,163,250	37,163,250	XXX	01/01/2024	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other	000000-00-0	Money Market Fund	11,350,000	11,350,000	XXX	01/01/2024	V
ING	Z0MI2JT14K80XYZWX446	Other	000000-00-0	Money Market Fund	9,540,000	9,540,000	XXX	01/01/2024	V
JP MORGAN	7H6GLXDRUGQFU57RNE97	Other	000000-00-0	Money Market Fund	4,265,000	4,265,000	XXX	01/01/2024	V
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Other	000000-00-0	Money Market Fund	29,896,000	29,896,000	XXX	01/01/2024	V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Other	000000-00-0	Money Market Fund	3,420,000	3,420,000	XXX	01/01/2024	V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	46,970,000	46,970,000	XXX	01/01/2024	V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	26,630,000	26,630,000	XXX	01/01/2024	V
0299999999 - Total					179,584,250	179,584,250	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase Houston, TX					5,997,345	(123,033,074)	(19,964,091)	XXX
Key Bank Cleveland, OH					8,298,104	2,672,152	1,431,116	XXX
Moody National Bank Galveston, TX					197,271,979	(2,195,264,930)	(3,985,400)	XXX
Wells Fargo Houston, TX					2,811,533	3,538,631	3,150,432	XXX
0199998. Deposits in ... 30 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			2,324,845	2,360,335	1,414,756	XXX
0199999. Totals - Open Depositories	XXX	XXX			216,703,806	(2,309,726,886)	(17,953,187)	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			216,703,806	(2,309,726,886)	(17,953,187)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	24,137	24,090	24,134	XXX
0599999. Total - Cash	XXX	XXX			216,727,943	(2,309,702,796)	(17,929,053)	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		08/21/2023	5.342	11/16/2023	49,662,730		307,960
	UNITED STATES TREAS		09/18/2023	5.366	12/14/2023	254,201,238		515,628
	UNITED STATES TREAS		09/27/2023	5.387	12/21/2023	128,443,929		57,632
	BNYC REIT LLC		11/04/2022	6.000	12/20/2022		150,000	
	BOP Properties Holdings LLC ST BONDS		11/04/2022	6.000	12/20/2022		150,000	
	Luminace Equipment Holdings 2, LLC		08/31/2023	7.302	10/11/2023	4,000,000	20,889	24,341
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						436,307,897	320,889	905,561
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						436,307,897	320,889	905,561
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	157,447	137	8,140
	AMERICAN PHYSICIAN T/L A 1L 1/19		01/07/2019	15.503	06/30/2023	2,822,345	2,459	149,055
	AMERICAN PHYSICIAN DD T/L B 1L 1/19		10/25/2019	15.503	06/30/2023	526,133	458	26,665
	ENCOMPASS DIGITAL R/C 1L 9/18		10/31/2022	15.000	09/28/2023	160,859	2,785	2,750
	ENCOMPASS DIGITAL T/L 1L 9/18		09/28/2018	15.000	09/28/2023	2,442,449	47,983	48,635
	AMERICAN PHYSICIAN DD T/L E 12/22	%	01/30/2023	0.000	07/31/2023	307,057	268	13,499
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						6,416,290	54,090	248,744
1909999999. Subtotal - Unaffiliated Bank Loans						6,416,290	54,090	248,744
2419999999. Total - Issuer Obligations						436,307,897	320,889	905,561
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						6,416,290	54,090	248,744
2509999999. Total Bonds						442,724,187	374,979	1,154,305
825252-40-6	STIT Treasury Portfolio		09/29/2023	0.000		325,738,998	635,350	17,354
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						325,738,998	635,350	17,354
99C001-55-1	BONY CASH RESERVE FUND MONEY MKT		09/29/2023	0.000		36,418,604		172,691
8309999999. Subtotal - All Other Money Market Mutual Funds						36,418,604		172,691
8609999999 - Total Cash Equivalents						804,881,789	1,010,329	1,344,350