QUARTERLY STATEMENT

OF THE

American National Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Texas

FOR THE QUARTER ENDED
JUNE 30, 2024

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

2024

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

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 & Chief Executive Officer	Timothy Allen Walsh	Senior Vice President, Chief Financial Officer & Treasurer	Brody Jason Merrill
Senior Vice President, General Counsel & Corporate Secretary	Garrett Kyle Williams #		

OTHER

Bereket "Josh" Feyissa, Executive Vice President & Chief Operating Officer	John Frederick Simon #, Executive Vice President, Chief Life Administrative Officer	Kate Jordan Breen, Senior Vice President
Michael Scott Marquis, Senior Vice President	Meredith Myron Mitchell, Senior Vice President	Cecilia Guerrero Pardo, Senior Vice President
Michael Barret Thompson, Senior Vice President & Chief Risk Officer		

DIRECTORS OR TRUSTEES

Bereket "Josh" Feyissa	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	Garrett K Williams	B J Merrill
Timothy Allen Walsh Chairman of the Board, President & Chief Executive Officer	Garrett Kyle Williams Senior Vice President, General Counsel & Corporate Secretary	Brody Jason Merrill Senior Vice President, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 30th day of July 2024

Donna Mayeaux

DONNA MAYEAUX
Notary Public, State of Texas
Comm. Expires 05-31-2027
Notary ID 2627303

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	13,261,052,495		13,261,052,495	10,675,938,052
2. Stocks:				
2.1 Preferred stocks	79,686,470		79,686,470	79,524,903
2.2 Common stocks	303,167,359	50,994,406	252,172,953	41,379,659
3. Mortgage loans on real estate:				
3.1 First liens	5,143,431,906		5,143,431,906	5,114,310,475
3.2 Other than first liens	56,562,954		56,562,954	56,320,000
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	61,417,561		61,417,561	62,590,896
4.2 Properties held for the production of income (less $ .... encumbrances)	266,041,475		266,041,475	312,666,007
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (83,527,620)), cash equivalents ($ 2,037,175,356) and short-term investments ($ 734,322,353)	2,687,970,089		2,687,970,089	4,009,870,498
6. Contract loans (including $ .... premium notes)	362,648,353	899,985	361,748,368	353,900,994
7. Derivatives	243,722,427		243,722,427	217,513,137
8. Other invested assets	2,537,216,088		2,537,216,088	2,282,164,411
9. Receivables for securities				66,159,758
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	25,002,917,177	51,894,391	24,951,022,786	23,272,338,790
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	341,711,134		341,711,134	212,162,800
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,410,735	366,189	10,044,546	6,255,369
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	154,858,510		154,858,510	157,183,582
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	664,070,049		664,070,049	545,714,207
16.2 Funds held by or deposited with reinsured companies	3,455,990		3,455,990	3,962,000
16.3 Other amounts receivable under reinsurance contracts	3,077,104,996		3,077,104,996	2,544,421,756
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				24,182,788
18.2 Net deferred tax asset	373,794,865	76,738,688	297,056,177	305,784,891
19. Guaranty funds receivable or on deposit	2,554,955		2,554,955	2,554,955
20. Electronic data processing equipment and software	49,134,260	31,320,637	17,813,623	18,295,784
21. Furniture and equipment, including health care delivery assets ($ ....)	1,270,079	1,270,079		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	44,137,316		44,137,316	27,360,983
24. Health care ($ ....) and other amounts receivable	17,693,192	17,693,192		
25. Aggregate write-ins for other than invested assets	980,903,490	323,681,837	657,221,653	642,763,530
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,724,016,748	502,965,013	30,221,051,735	27,762,981,435
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,091,351,461		3,091,351,461	2,072,503,001
28. Total (Lines 26 and 27)	33,815,368,209	502,965,013	33,312,403,196	29,835,484,436
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Reinsurance Permitted Practice	548,218,786		548,218,786	548,218,786
2502. Admitted Disallowed IMR	57,159,513		57,159,513	56,367,411
2503. P&C Reinsurance	21,989,093		21,989,093	8
2598. Summary of remaining write-ins for Line 25 from overflow page	353,536,098	323,681,837	29,854,261	38,177,325
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	980,903,490	323,681,837	657,221,653	642,763,530

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 22,409,360,657 less $ included in Line 6.3 (including $ 10,950,952,610 Modco Reserve)	22,409,360,657	20,623,227,355
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	42,019,978	53,297,485
3.	Liability for deposit-type contracts (including $ Modco Reserve)	435,152,446	409,820,398
4.	Contract claims:		
	4.1 Life	162,948,016	185,217,776
	4.2 Accident and health	17,849,041	11,053,735
5.	Policyholders' dividends/refunds to members $ 202,670 and coupons $ due and unpaid	202,670	204,435
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)	2,164,934	1,791,376
	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 $ 111,577 accident and health premiums	1,723,142	1,769,858
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 $ (16,751,801) assumed and $ 3,963,986,027 ceded	3,947,234,226	3,194,557,522
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,706,620 , accident and health $ 2,801,651 and deposit-type contract funds $	7,508,271	7,509,024
11.	Commissions and expense allowances payable on reinsurance assumed	1,572,800	1,816,467
12.	General expenses due or accrued	41,752,367	53,587,047
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,003,235)	341,457
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,961,465	11,940,178
15.1	Current federal and foreign income taxes, including $ (1,915,663) on realized capital gains (losses)	8,930,640	
15.2	Net deferred tax liability		
16.	Unearned investment income	146,236	153,460
17.	Amounts withheld or retained by reporting entity as agent or trustee	36,857,133	79,820,617
18.	Amounts held for agents' account, including $ 1,213,199 agents' credit balances	1,213,199	1,270,473
19.	Remittances and items not allocated	137,404,195	79,121,406
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	6,252,223	5,262,793
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	287,829,158	229,169,507
	24.02 Reinsurance in unauthorized and certified ($) companies	12,515,902	12,399,302
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	13,260,250	11,194,872
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,457,461	4,309,537
	24.08 Derivatives		
	24.09 Payable for securities		112,250
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	341,494,251	421,386,492
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,925,807,426	25,400,334,822
27.	From Separate Accounts Statement	3,091,351,461	2,072,503,001
28.	Total liabilities (Lines 26 and 27)	31,017,158,887	27,472,837,823
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	1,120,836,651	1,120,836,651
34.	Aggregate write-ins for special surplus funds	57,159,513	56,367,411
35.	Unassigned funds (surplus)	1,112,248,145	1,180,442,551
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)	2,290,244,309	2,357,646,613
38.	Totals of Lines 29, 30 and 37	2,295,244,309	2,362,646,613
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	33,312,403,196	29,835,484,436
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	248,404,250	221,329,250
2502.	Property and casualty reinsurance liabilities	59,963,083	169,851,657
2503.	Pending escheat items	26,398,947	23,032,388
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,727,971	7,173,197
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	341,494,251	421,386,492
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	57,159,513	56,367,411
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)	57,159,513	56,367,411

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	3,849,412,312	1,714,729,253	3,109,856,034
2.	Considerations for supplementary contracts with life contingencies	2,046,703	868,785	1,664,664
3.	Net investment income	662,029,660	411,955,835	975,585,133
4.	Amortization of Interest Maintenance Reserve (IMR)	(7,492,103)	(2,909,084)	(8,836,496)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	18,782,333	87,429,328	144,424,447
7.	Reserve adjustments on reinsurance ceded	(1,274,716,367)	1,026,695,766	1,365,599,344
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,679,055	7,294,883	14,664,767
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	21,296,209	75,020,984	154,588,180
9.	Totals (Lines 1 to 8.3)	3,279,037,802	3,321,085,750	5,757,546,073
10.	Death benefits	163,560,109	179,818,574	327,915,859
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,373,909	2,000,987	3,660,003
12.	Annuity benefits	160,270,347	92,854,919	206,214,303
13.	Disability benefits and benefits under accident and health contracts	10,496,669	13,292,300	14,082,038
14.	Coupons, guaranteed annual pure endowments and similar benefits	3,814	38,940	46,997
15.	Surrender benefits and withdrawals for life contracts	(17,786,495)	199,393,232	283,484,278
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	8,156,646	3,857,676	14,441,991
18.	Payments on supplementary contracts with life contingencies	38,483	33,537	72,716
19.	Increase in aggregate reserves for life and accident and health contracts	1,774,855,795	2,025,546,343	3,622,591,753
20.	Totals (Lines 10 to 19)	2,100,969,277	2,516,836,508	4,472,509,938
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	165,612,845	183,393,908	333,741,560
22.	Commissions and expense allowances on reinsurance assumed	7,444,184	8,318,961	15,817,956
23.	General insurance expenses and fraternal expenses	132,774,796	133,164,311	273,632,569
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,714,908	21,287,914	42,155,307
25.	Increase in loading on deferred and uncollected premiums	2,441,043	1,074,372	(4,092,775)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	910,070,952	437,997,421	872,803,972
27.	Aggregate write-ins for deductions	(22,080,053)	64,505,576	101,926,521
28.	Totals (Lines 20 to 27)	3,321,947,952	3,366,578,971	6,108,495,048
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(42,910,150)	(45,493,221)	(350,948,975)
30.	Dividends to policyholders and refunds to members	1,387,852	879,706	1,792,786
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(44,298,002)	(46,372,927)	(352,741,761)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	24,565,378	31,489,419	51,598,843
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)	(68,863,380)	(77,862,346)	(404,340,604)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 10,768,524 (excluding taxes of $ (2,202,130) transferred to the IMR)	42,374,290	(39,402,004)	42,499,386
35.	Net income (Line 33 plus Line 34)	(26,489,090)	(117,264,350)	(361,841,218)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,362,646,613	3,522,484,463	3,522,484,463
37.	Net income (Line 35)	(26,489,090)	(117,264,350)	(361,841,218)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 15,430,040	33,886,461	86,121,040	114,565,308
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	31,171,382	57,186,616	110,517,896
41.	Change in nonadmitted assets	(74,092,480)	(24,672,712)	28,541,339
42.	Change in liability for reinsurance in unauthorized and certified companies	(116,600)	1,698,751	6,113,758
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(58,659,651)	514,827,659	387,608,790
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			1,094,134,945
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(16)	(18,878,411)	(18,983,421)
52.	Dividends to stockholders		(3,154,087,264)	(3,154,087,264)
53.	Aggregate write-ins for gains and losses in surplus	26,897,690	569,294,119	633,592,017
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(67,402,304)	(2,085,774,552)	(1,159,837,850)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,295,244,309	1,436,709,911	2,362,646,613
	DETAILS OF WRITE-INS			
08.301.	Property and Casualty Reinsurance Income	15,783,631	69,251,150	142,060,739
08.302.	Retention Fees Collected	2,800,727	3,674,192	6,923,971
08.303.	Miscellaneous Income	2,259,687	(249,201)	1,785,315
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	452,164	2,344,843	3,818,155
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	21,296,209	75,020,984	154,588,180
2701.	Property and Casualty Reinsurance Expenses	5,399,107	64,721,088	131,178,470
2702.	Fines and Penalties to Regulatory Authorities	36,325	175,268	202,563
2703.	Interest on Funds withheld		(394,587)	136,942
2798.	Summary of remaining write-ins for Line 27 from overflow page	(27,515,485)	3,807	(29,591,454)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(22,080,053)	64,505,576	101,926,521
5301.	Change in pension plan unrecognized gains (losses)	18,537,935	(262,080)	60,657,875
5302.	Change in Deferred Tax on Nonadmit Items	8,359,755	(6,483,498)	12,284,844
5303.	Reinsurance Permitted Practice		563,609,183	548,218,784
5398.	Summary of remaining write-ins for Line 53 from overflow page		12,430,514	12,430,514
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	26,897,690	569,294,119	633,592,017

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	3,849,956,039	716,418,853	3,109,534,212
2.	Net investment income	500,303,413	439,364,984	1,057,168,329
3.	Miscellaneous income	(2,830,034,447)	166,038,170	312,974,966
4.	Total (Lines 1 to 3)	1,520,225,005	1,321,822,007	4,479,677,507
5.	Benefit and loss related payments	976,784,764	(631,993,379)	(2,240,927,838)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	911,415,644	437,648,208	869,917,735
7.	Commissions, expenses paid and aggregate write-ins for deductions	(2,051,708,618)	(305,003,007)	2,438,689,125
8.	Dividends paid to policyholders	1,016,059	764,331	1,550,471
9.	Federal and foreign income taxes paid (recovered) net of $ 11,806,469 tax on capital gains (losses)	12,316,533	(17,162,024)	25,024,698
10.	Total (Lines 5 through 9)	(150,175,618)	(515,745,871)	1,094,254,191
11.	Net cash from operations (Line 4 minus Line 10)	1,670,400,623	1,837,567,878	3,385,423,316
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,193,032,803	1,228,486,103	2,512,316,797
	12.2 Stocks	15,186,102	67,804,368	371,268,731
	12.3 Mortgage loans	311,801,278	168,679,322	511,089,516
	12.4 Real estate	87,363,190	8,453,980	26,438,402
	12.5 Other invested assets	326,878,535	(3,559,377)	1,618,789,641
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		19,354,241	10,829,220
	12.7 Miscellaneous proceeds	69,935,882	144,796,915	128,939,989
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,004,197,790	1,634,015,552	5,179,672,296
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,225,206,231	1,026,736,993	2,631,740,713
	13.2 Stocks	1,773,745,587	366,933,464	161,073,185
	13.3 Mortgage loans	390,203,652	264,000,390	675,509,025
	13.4 Real estate	603,134	8,790,121	17,407,854
	13.5 Other invested assets	546,305,255	282,112,504	2,409,015,351
	13.6 Miscellaneous applications	21,604,812	212,436,642	214,782,159
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,957,668,671	2,161,010,113	6,109,528,287
14.	Net increase (or decrease) in contract loans and premium notes	7,847,374	5,078,089	20,669,800
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,961,318,255)	(532,072,650)	(950,525,790)
	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	33,488,694	(19,067,568)	(22,018,296)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(64,471,472)	196,832,391	187,309,284
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(30,982,778)	177,764,823	165,290,988
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,321,900,409)	1,483,260,051	2,600,188,513
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	4,009,870,498	1,409,681,985	1,409,681,985
	19.2 End of period (Line 18 plus Line 19.1)	2,687,970,089	2,892,942,035	4,009,870,498

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

20.0001.	Assets in Kind for PRT Contract	467,509,642		
20.0002.	Real Estate acquired in satisfactionof debt		20,950,000	39,650,000
20.0003.	Bonds Contributed as Capital and Paid in Surplus			1,094,134,945
20.0004.	Distribution of ANH and ANTAC			3,154,087,264

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. Individual life	433,261,729	445,593,290	880,184,078
2. Group life	10,228,285	8,962,613	33,935,740
3. Individual annuities	2,489,701,384	2,600,446,364	4,294,707,978
4. Group annuities	970,798,745	495,279,949	986,883,006
5. Accident & health	7,403,335	14,785,870	31,154,498
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	3,911,393,478	3,565,068,086	6,226,865,300
9. Deposit-type contracts	59,803,523	13,498,385	35,955,985
10. Total (Lines 8 and 9)	3,971,197,001	3,578,566,471	6,262,821,285

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.

Permitted Practice
ANICO was granted a 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. The Company admitted an asset related to the notional value of coverage defined in an excess of loss reinsurance agreement. This reinsurance agreement has a 20-year term and provides coverage to ANICO for aggregate claims incurred during the agreement term associated with a closed block of level premium term life policies and universal life policies with secondary guarantees exceeding an attachment point as defined in the agreement.

The value of this asset subject to the above permitted practice was approximately $548,218,786 at June 30, 2024, 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 #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (26,489,090)	$ (361,841,218)
(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	$ (26,489,090)	$ (361,841,218)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,295,244,309	$ 2,362,646,613
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Reinsurance Permitted Practice	4	3	35	548,218,786	548,218,786
(8) NAIC SAP (5-6-7=8))	XXX	XXX	XXX	$ 1,747,025,523	$ 1,814,427,827

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

No significant change.

C. Accounting Policy

(1) No significant change.

(2) Bonds are valued in accordance with the Securities Valuation Office ("SVO") and rules promulgated by the NAIC. For those securities that are not priced by the SVO, the price is obtained from independent pricing services. 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 amortized 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

No significant change.

NOTE 3 Business Combinations and Goodwill

No significant change.

NOTE 4 Discontinued Operations

No significant change.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

B. Debt Restructuring

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages

No significant change.

D. Loan-Backed Securities

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

(2) At June 30, 2024, the Company did not have any securities within the scope of *SSAP 43R, Loan-backed and Structured Securities*, with a recognized other-than-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(3) At June 30, 2024, 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	$	(2,220,045)
2. 12 Months or Longer		(28,549,291)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	91,373,710
2. 12 Months or Longer		356,011,352

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of June 30, 2024, 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

During 1Q 2024, six Real Estate properties held for investment were sold with a $2.0 million gain. In addition, four investment properties were impaired for a total of $19.0 million.

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.

NOTE 7 Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable - The Company had no derivative hedging variable annuity guarantees.

NOTE 9 Income Taxes

No significant change.

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

A.-B. No significant change.

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

(1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
001	2/26/2024	OLP Unlevered Feeder - Class A	Owned by, or managed by a subsidiary of, Brookfield Corporation	Loan	Yes	2/26/2024	$ 5,175,000
002	2/26/2024	OLP Unlevered Feeder - Class B	Owned by, or managed by a subsidiary of, Brookfield Corporation	Loan	Yes	2/26/2024	1,350,000
003	2/26/2024	OLP Unlevered Feeder - Class C	Owned by, or managed by a subsidiary of, Brookfield Corporation	Loan	Yes	2/26/2024	1,125,000
004	2/26/2024	OLP Unlevered Feeder – Equity	Owned by, or managed by a subsidiary of, Brookfield Corporation	Loan	Yes	2/26/2024	1,350,000
005	3/21/2024	LUMINACE Equipment loan	Owned by, or managed by a subsidiary of, Brookfield Corporation	Loan	Yes	3/21/2024	34,500,000
006	4/23/2024	Cyxtera Proj Cyborg	Owned by, or managed by a subsidiary of, Brookfield Corporation	Loan	Yes	4/23/2024	183,208,944
007	5/24/2024	BIP Loan 1	Owned by, or managed by a subsidiary of, Brookfield Corporation	Bonds	Yes	5/24/2024	122,390,845
008	5/24/2024	BIP Loan 2	Owned by, or managed by a subsidiary of, Brookfield Corporation	Bonds	Yes	5/24/2024	122,390,845

(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	OLP Unlevered Feeder - Class A	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
002	OLP Unlevered Feeder - Class B	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
003	OLP Unlevered Feeder - Class C	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
004	OLP Unlevered Feeder – Equity	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
005	LUMINACE Equipment loan	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
006	Cyxtera Proj Cyborg	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
07	BIP Loan 1	Owned by, or managed by a subsidiary of, Brookfield Corporation	No
08	BIP Loan 2	Owned by, or managed by a subsidiary of, Brookfield Corporation	No

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
001	OLP Unlevered Feeder - Class A	Bonds	$ 5,175,000
002	OLP Unlevered Feeder - Class B	Bonds	1,350,000
003	OLP Unlevered Feeder - Class C	Bonds	1,125,000
004	OLP Unlevered Feeder – Equity	Bonds	1,350,000
005	LUMINACE Equipment loan	Short Term Collateral Loan	34,500,000
006	Cyxtera Proj Cyborg	Commercial Mortgage Loan	183,208,944
07	BIP Loan 1	Bonds	122,390,845
08	BIP Loan 2	Bonds	122,390,845
Total			**$ 471,490,634**

c. Assets Transferred

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

NOTES TO FINANCIAL STATEMENTS

(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	OLP Unlevered Feeder - Class A	$ 5,175,000				
002	OLP Unlevered Feeder - Class B	1,350,000				
003	OLP Unlevered Feeder - Class C	1,125,000				
004	OLP Unlevered Feeder – Equity	1,350,000				
005	LUMINACE Equipment loan	34,500,000				
006	Cyxtera Proj Cyborg	183,208,944				
07	BIP Loan 1	122,390,845				
08	BIP Loan 2	122,390,845				
Total		**$ 471,490,634**				

D.-F. No significant change.

G. On May 2, 2024, the Company's indirect parent company, Brookfield Reinsurance Ltd., completed its acquisition of American Equity Investment Life Holding Company ("AEL"). Effective May 7, 2024, American National Group, LLC, a direct parent company of the Company, merged into AEL, with AEL being the survivor. AEL's name was changed effective May 7, 2024, to American National Group Inc. ("ANGI").

In addition, on May 7, 2024, pursuant to a Form D approval from the Texas Department of Insurance, ANGI issued a bond of $1,300,000,000 to the Company. The bond is secured by a pledge of shares of ANG Midco I LLC, the direct parent of ANGI. The bond has a seven-year term and accrues interest at 9% annually.

H.-O. No significant change.

NOTE 11 Debt

A. The Company has lines of credit established with its subsidiaries for up to $190,500,000 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 June 30, 2024.

United Farm Family Insurance Company, an insurance affiliate, has an outstanding balance of $6,181,771, including $181,771 accrued interest under the established line of credit of $7,500,000, primarily to cover intercompany pooling settlements as of June 30, 2024.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company has access to the Federal Home Loan Bank of Dallas ("FHLB") financial services including advances that provide an attractive funding source for short-term borrowing and for access to other funding agreements.

As of June 30, 2024, certain municipal bonds and collateralized mortgage obligations with a fair value of approximately $6,990,777 and commercial mortgage loans of approximately $843,255,162 were on deposit with the FHLB as collateral for borrowing. As of June 30, 2024, the collateral provided borrowing capacity of approximately $528,106,664. 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	2,529,800	2,529,800	—
(e) Aggregate Total (a+b+c+d)	**$ 9,529,800**	**$ 9,529,800**	**$ —**
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	528,106,664	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	2,279,500	2,279,500	—
(e) Aggregate Total (a+b+c+d)	**$ 9,279,500**	**$ 9,279,500**	**$ —**
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	646,085,895	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

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

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 850,245,940	$ 894,281,619	$ —
2. Current Year General Account Total Collateral Pledged	850,245,940	894,281,619	—
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 957,004,781	$1,073,523,083	$ —

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 886,122,465	$ 932,219,979	$ —
2. Current Year General Account Maximum Collateral Pledged	886,122,465	932,219,979	—
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$1,121,015,079	$1,206,499,039	$ —

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

In January 2024, the Company announced a Retirement Incentive Offer, or Window, to certain eligible employees who have reached age 60 and participate in the American National Insurance Company Employees Retirement Plan, which was frozen as of December 31, 2013. Employees who elect to accept the offer will receive a pension benefit that was enhanced by an additional 1% for each year of service and continued health insurance coverage or medical cash benefits subject to conditions. For employees accepting the offer, final date of employment generally was February 29, 2024. An additional liability of $1,510,189 was established to account for the continued health insurance coverage and medical cash benefits for these employees.

A summary of assets, obligations and assumptions of the Pension and Other Post Retirement Benefits Plans are as follows:

(1) Change in benefit obligation
a. Pension benefits

	Overfunded		Underfunded	
	2024	2023	2024	2023
1. Benefit obligation at beginning of year	$ 268,550,189	$ 288,051,805	$ —	$ —
2. Service cost	296,695	573,594	—	—
3. Interest cost	6,644,728	13,621,403	—	—
4. Contribution by plan participants	—	—	—	—
5. Actuarial gain (loss)	(3,627,788)	(10,451,564)	—	—
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	(33,365,738)	(23,245,049)	—	—
8. Plan amendments	11,592,698	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	(2,730,243)	—	—	—
10. Benefit obligation at end of year	**$ 247,360,541**	**$ 268,550,189**	**$ —**	**$ —**

b. Postretirement Benefits - No significant change.

c. Special or Contractual Benefits Per SSAP No. 11 - No significant change.

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
a. Fair value of plan assets at beginning of year	$ 516,173,850	$ 446,755,586	No significant change	$ 6,517,783	$ —	$ —
b. Actual return on plan assets	41,162,148	92,716,399		102,353	—	—
c. Foreign currency exchange rate changes	—	—		—	—	—
d. Reporting entity contribution	—	—		889,293	—	—
e. Plan participants' contributions	—	—		—	—	—
f. Benefits paid	(33,480,129)	(23,298,135)		(444,226)	—	—
g. Business combinations, divestitures and settlements	—	—		—	—	—
h. Fair value of plan assets at end of year	**$ 523,855,869**	**$ 516,173,850**		**$ 7,065,203**	**$ —**	**$ —**

(3) Funded status

	Overfunded		Underfunded	
	2024	2023	2024	2023
a. Components:				
1. Prepaid benefit costs	$ 196,938,525	$ 188,810,830	No significant change	$ —
2. Overfunded plan assets	82,278,570	58,812,831		—
3. Accrued benefit costs	—	—		—
4. Liability for pension benefits	—	—		7,065,203
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ 279,217,095	$ 247,623,661		$ —
2. Liabilities recognized	—	—		7,065,203
c. Unrecognized liabilities	—	—		—

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
a. Service cost	$ 296,695	$ 573,594	$ 56,750	$ 113,500	$ —	$ —
b. Interest cost	6,644,728	13,621,403	56,886	102,353	—	—
c. Expected return on plan assets	(18,310,542)	(27,039,900)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	—	—	19,733	775,793	—	—
f. Prior service cost or credit	11,592,698	—	—	—	—	—
g. Gain or loss recognized due to a settlement or curtailment	(8,351,274)	—	—	—	—	—
h. Total net periodic benefit cost	**$ (8,127,695)**	**$ (12,844,903)**	**$ 133,369**	**$ 991,646**	**$ —**	**$ —**

NOTES TO FINANCIAL STATEMENTS

5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Items not yet recognized as a component of net periodic cost - prior year	$ 58,812,831	$ (17,262,146)	$ —	$ —
b. Net transition asset or obligation recognized	—	—	—	—
c. Net prior service cost or credit arising during the period	(11,592,698)	—	—	—
d. Net prior service cost or credit recognized	11,592,698	—	—	—
e. Net gain and loss arising during the period	23,465,739	76,074,977	—	—
f. Net gain and loss recognized	—	—	—	—
g. Items not yet recognized as a component of net periodic cost - current year	$ 82,278,570	$ 58,812,831	$ —	$ —

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Net transition asset or obligation	$ —	$ —	$ —	$ —
b. Net prior service cost or credit	—	—	—	—
c. Net recognized gains and losses	82,278,570	58,812,831	—	—

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:

	2024	2023
a. Weighted average discount rate	5.18 %	5.44 %
b. Expected long-term rate of return on plan assets	6.25 %	6.25 %
c. Rate of compensation increase	— %	— %
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	— %	— %

Weighted-average assumptions used to determine projected benefit obligation as of the end of current period:

	2024	2023
e. Weighted average discount rate	5.46 %	5.18 %
f. Rate of compensation increase	— %	— %
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	— %	— %

A measurement date of February 29, 2024 was used to determine the above.

(8) The amount of accumulated benefit obligation for defined benefit plans was $247,360,541 for June 30, 2024 and $268,550,189 for December 31, 2023.

(9) No significant change.

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Amount
a. 2025	$ 20,157,597
b. 2026	20,022,176
c. 2027	19,596,149
d. 2028	20,034,139
e. 2029	20,095,226
f. 2030 through 2034	92,563,182

(11 - 18) No significant change.

B. Investment Strategies for Plan Assets

No significant change.

C. The fair value of each class of plan assets

No significant change.

D. Basis of Long Term Rate of Return on Plan Assets

No significant change.

E. Defined Contribution Plan

No significant change.

F. Multiemployer Plans

No significant change.

G. Consolidated/Holding Company Plans

No significant change.

H. Postemployment Benefits and Compensated Absences

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

No significant change.

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

No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTES TO FINANCIAL STATEMENTS

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. Fair Value Measurements at Reporting Date

(1) Assets and Liabilities fair value levels of the Fair Value hierarchy

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stocks	$ 45,801,000	$ —	$ 33,885,470	$ —	$ 79,686,470
Common stocks	116	—	8,467,527	8,247,562	16,715,205
Derivatives	—	—	243,722,427	—	243,722,427
Separate account assets	200,196,844	1,033,749,086	—	—	1,233,945,930
Total assets at fair value/NAV	**$ 245,997,960**	**$ 1,033,749,086**	**$ 286,075,424**	**$ 8,247,562**	**$ 1,574,070,032**

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 liabilities	$ 200,196,844	$ 1,033,749,086	$ —	$ —	$ 1,233,945,930
Total liabilities at fair value	**$ 200,196,844**	**$ 1,033,749,086**	**$ —**	**$ —**	**$ 1,233,945,930**

(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										
Preferred stocks	$ 34,483,972	$ —	$ —	$ (446,436)	$ 26,400	$ (20,066)	$ —	$ (158,400)	$ —	$ 33,885,470
Common stocks	18,093,157	—	(9,543,771)	(81,859)	—	—	—	—	—	8,467,527
Derivatives	246,123,491	—	—	26,886,143	(3,083,115)	37,094,411	—	—	(63,298,503)	243,722,427
Total Assets	**$298,700,620**	**$ —**	**$ (9,543,771)**	**$ 26,357,848**	**$ (3,056,715)**	**$ 37,074,345**	**$ —**	**$ (158,400)**	**$ (63,298,503)**	**$286,075,424**

(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 $286,075,424. 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. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by *SSAP No. 100, Fair Value Measurements.* Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. This guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement.

Level 1: Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2: Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.

Level 3: Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management’s own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company’s understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

The availability of observable inputs varies by instrument. In situations where fair value is based on internally developed pricing models or inputs that are unobservable in the market, the determination of fair value requires more judgment. The degree of judgment exercised by the Company in determining fair value is typically greatest for instruments categorized in Level 3. In many instances, valuation inputs used to measure fair value fall into different levels of the fair value hierarchy. The category level in the fair value hierarchy is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Company uses prices and inputs that are current as of the measurement date, including during periods of market disruption. In periods of market disruption, the ability to observe prices and inputs may be reduced for many instruments.

The Company is responsible for the determination of fair value and the supporting assumptions and methodologies. The Company gains assurance that assets and liabilities are appropriately valued through the execution of various processes and controls designed to ensure the overall reasonableness and consistent application of valuation methodologies, including inputs and assumptions, and compliance with accounting standards. For fair values received from third parties or internally estimated, the Company's processes and controls are designed to ensure that the valuation methodologies are appropriate and consistently applied, the inputs and assumptions are reasonable and consistent with the objective of determining fair value, and the fair values are accurately recorded. For example, on a continuing basis, the Company assesses the reasonableness of individual fair values that have stale security prices or that exceed certain thresholds as compared to previous fair values received from valuation service providers or brokers or derived from internal models.

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 20B.

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying
(1) Assets							
Bonds	$12,205,440,167	$13,261,052,495	$ 41,261,981	$ 7,456,127,389	$4,708,050,797	$ —	$ —
Preferred stocks	79,686,470	79,686,470	45,801,000	—	33,885,470	—	—
Common stocks	16,715,205	16,715,205	116	—	8,467,527	8,247,562	—
Mortgage loans	4,848,643,655	5,199,994,860	—	—	4,848,643,655	—	—
Cash, cash equivalents and short-term investments	2,691,959,240	2,687,970,089	2,276,319,126	24,550	415,615,564	—	—
Policy loans	361,748,368	361,748,368	—	—	361,748,368	—	—
Derivatives	273,722,427	243,722,427	—	—	273,722,427	—	—
Other invested assets	353,046,813	353,046,813	—	—	353,046,813	—	—
Separate account assets	1,233,945,930	3,091,351,461	200,196,844	1,033,749,086	—	—	—
(2) Liabilities							
Separate account liabilities	1,233,945,930	3,091,351,461	200,196,844	1,033,749,086	—	—	—
Investment contracts	133,919,727	133,919,727	—	—	133,919,727	—	—

The estimated fair values of the financial instruments presented above are determined by the Company using market information available as of the end of the current quarter. Considerable judgment is required to interpret market data in developing the estimates of fair value for financial instruments for which there are no available market value quotations. The estimates presented are not necessarily indicative of the amounts the Company could realize in a market exchange. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Cash included in Level 1 represents cash on hand.

Level 2 financial instruments

Bonds included in Level 2 are valued principally by third party pricing services using market observable inputs. Because most bonds do not trade daily, independent pricing services regularly derive fair values using recent trades of securities with similar features. When recent trades are not available, pricing models are used to estimate the fair values of securities by discounting future cash flows at estimated market interest rates. Typical inputs to models used by independent pricing services include but are not limited to benchmark yields, reported trades, broker-dealer quotes, issuer spreads, benchmark securities, bids, offers, reference data, and industry and economic events. Additionally, for loan-backed and structured securities, valuation is based primarily on market inputs including benchmark yields, expected prepayment speeds, loss severity, delinquency rates, weighted average coupon, weighted average maturity and issuance specific information. Issuance specific information includes collateral type, payment terms of underlying assets, payment priority within the tranche, structure of the security, deal performance and vintage of loans.

Other invested assets in Level 2 include surplus notes that are valued by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Additionally, for residual tranches or interests, valuation may be based on market inputs including benchmark yields, expected prepayment speeds, loss severity, delinquency rates, weighted average coupon, weighted average maturity and issuance specific information. Issuance specific information includes collateral type, payment terms of underlying assets, payment priority within the tranche, structure of the security, deal performance and vintage of loans.

Due to the short-term maturities of cash equivalents, short term investments, and investment income due and accrued, carrying value approximates fair value and is classified as Level 2.

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. 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 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.

Level 3 financial instruments

Valuation techniques for bonds and cash, cash equivalents, and short-term investments included in Level 3 are generally the same as those described in Level 2 except that the techniques utilize inputs that are not readily observable in the market, including illiquidity premiums and spread adjustments to reflect industry trends or specific credit-related issues. The Company assesses the significance of unobservable inputs for each security and classifies that security in Level 3 as a result of the significance of unobservable inputs.

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 are fully collateralized by the cash surrender value of underlying insurance policies and are valued based on the carrying value of the loan, which is determined to be its fair value, and are classified as Level 3.

Derivative assets include over the counter equity options. 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.

Other invested assets include collateral loans that are carried at unpaid principal. The Company believes carrying value approximates fair value and are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

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.

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

A-B. No significant change.

C. 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 $57,159,513. The Company's general account negative IMR admitted was $57,159,513, 2.9% of the adjusted capital and surplus of $1,988,752,207.

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.

D-I. No significant change.

NOTE 22 Events Subsequent

Subsequent events have been considered through August 15, 2024, the date the accompanying statutory financial statements were available to be issued.

NOTE 23 Reinsurance

A. Section 1-Section 2

No significant change.

Section 3 - Ceded Reinsurance Report - Part B

(1) No significant change.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

On March 1, 2024, American National Group, LLC entered into a series of transactions with Core Specialty Insurance Holdings, Inc. ("Core Specialty") for the transfer of Specialty Markets Group ("SMG") to Core Specialty. Under a prospective quota share reinsurance agreement with Core Specialty reinsuring 100% of the Company's SMG business (net of applicable reinsurance) commencing January 1, 2024 until such time that necessary product filings have been approved and Core Specialty is writing SMG new and renewal business. The Company ceded $133,722,114 to Starstone National Insurance Company as an initial reinsurance program under the quota share reinsurance agreement.

B.-H. No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable - The Company had no retrospectively rated contracts or contracts subject to redetermination.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of January 1, 2024 were $31,195,204. As of June 30, 2024, $4,410,477 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $14,378,063 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $12,406,664 of favorable prior-year development from December 31, 2023 to June 30, 2024. 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.

NOTES TO FINANCIAL STATEMENTS

NOTE 35 Separate Accounts

No significant change.

NOTE 36 Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Effective May 7, 2024, American National Group, LLC, the direct parent of the insurer, merged into American Equity Investment Life Holding Company (AEL), with AEL being the survivor. AEL's name was changed on the same date to "American National Group Inc." The AEL companies are now part of the Brookfield Reinsurance Ltd. holding company system. ....

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
AEL Financial Services, LLC	Charlotte, North Carolina	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: $ 151,318

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: $ 31,470,661

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	$ 2,031,936,646	$ 4,169,725,347
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 57,788,426	$ 235,457,748
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 626,414,472	$ 856,069,136
14.26	All Other	$ 2,039,539,830	$ 2,184,169,275
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 4,755,679,374	$ 7,445,421,506
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	One Wall Street, New York, NY

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
American National Insurance Company	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
	American National Insurance Company	98450090906CB7AD0P60		DS

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	$ 58,988,093
	1.13 Commercial Mortgages	$ 4,899,484,135
	1.14 Total Mortgages in Good Standing	$ 4,958,472,228
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 84,216,885
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 63,708,795
	1.33 Commercial Mortgages	$ 93,596,950
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 157,305,745
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,199,994,858
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	$ 19,184,612
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 19,184,612
2.	Operating Percentages:	
	2.1 A&H loss percent	89.600 %
	2.2 A&H cost containment percent	0.400 %
	2.3 A&H expense percent excluding cost containment expenses	132.700 %
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

STATEMENT AS OF JUNE 30, 2024 OF THE American National Insurance Company

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
00000	98-1672376	06/30/2024	FREESTONE RE LTD.	BMU	MCO/I	OA	Reciprocal Jurisdiction		
00000	98-1672376	06/30/2024	FREESTONE RE LTD.	BMU	MCO/G	OA	Reciprocal Jurisdiction		
00000	98-1672376	06/30/2024	FREESTONE RE LTD.	BMU	MCO/I	FA	Reciprocal Jurisdiction		
00000	98-1672376	06/30/2024	FREESTONE RE LTD.	BMU	MCO/G	FA	Reciprocal Jurisdiction		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

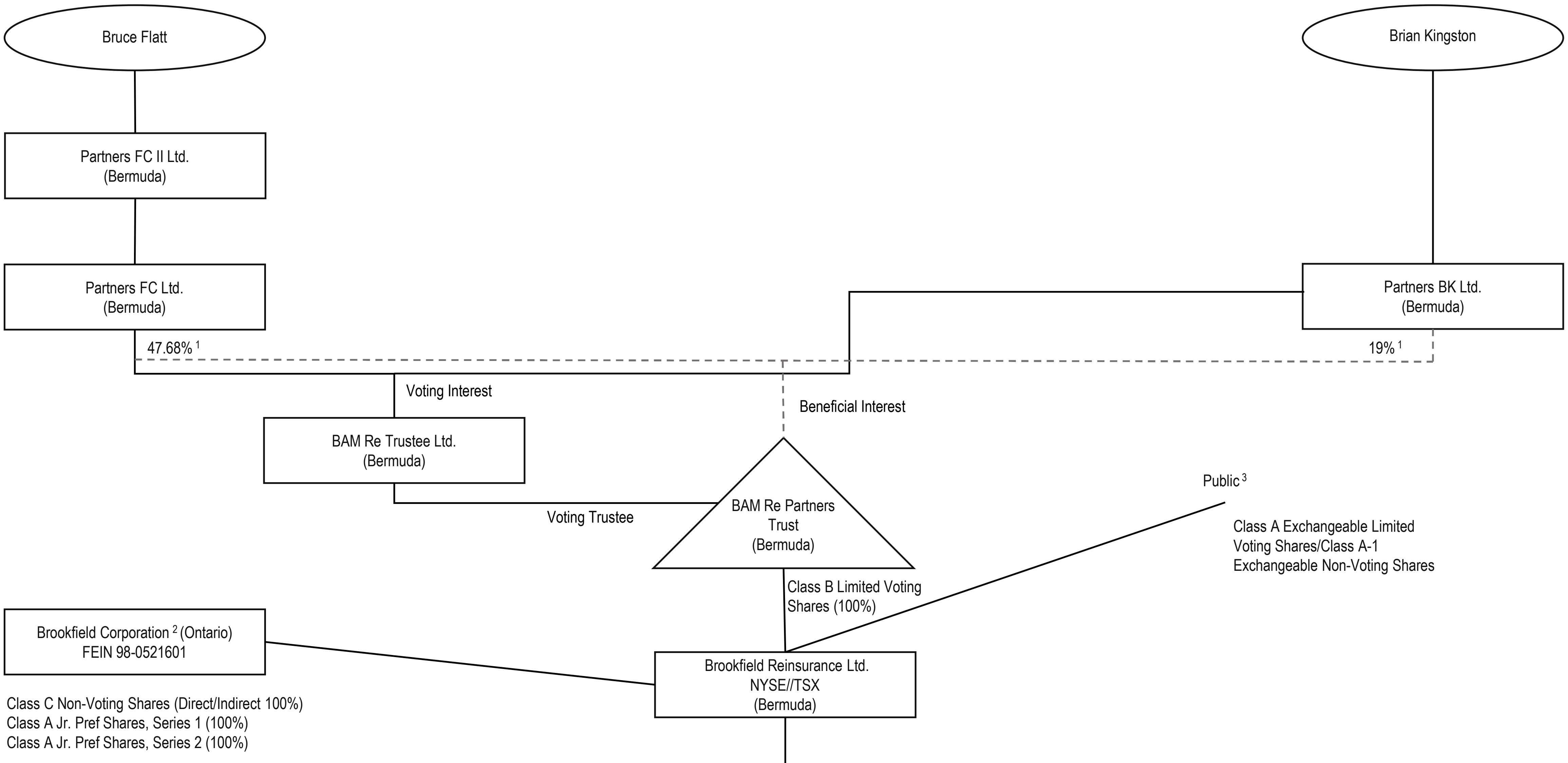
Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	4,506,764	66,458,645	20,171		70,985,580	251,687
2.	Alaska AK	L	345,360	1,791,110	155		2,136,625	347,595
3.	Arizona AZ	L	8,995,692	42,625,766	27,768		51,649,226	2,121,282
4.	Arkansas AR	L	5,060,445	14,712,467	32,055		19,804,967	1,279,156
5.	California CA	L	61,925,711	287,632,752	176,347		349,734,810	5,283,835
6.	Colorado CO	L	9,102,516	22,456,003	45,957		31,604,476	1,408,359
7.	Connecticut CT	L	1,956,634	61,626,995	356		63,583,985	1,334,292
8.	Delaware DE	L	850,335	30,126,063	117		30,976,515	
9.	District of Columbia DC	L	839,393	2,703,172			3,542,565	
10.	Florida FL	L	29,080,785	256,997,475	46,852		286,125,112	7,862,810
11.	Georgia GA	L	11,973,635	54,924,230	79,397		66,977,262	1,878,984
12.	Hawaii HI	L	4,905,596	9,839,522	6,515		14,751,633	620,970
13.	Idaho ID	L	1,246,180	7,406,931	(45,062)		8,608,049	754,134
14.	Illinois IL	L	8,626,900	137,027,203	5,067		145,659,170	1,539,360
15.	Indiana IN	L	2,962,526	57,828,050	(31,005)		60,759,571	183,522
16.	Iowa IA	L	3,041,667	21,218,242	(56,771)		24,203,138	1,260,543
17.	Kansas KS	L	2,181,748	16,471,839	(118,491)		18,535,096	166,900
18.	Kentucky KY	L	2,330,167	39,214,570	(171,634)		41,373,103	459,455
19.	Louisiana LA	L	8,974,767	68,373,103	(11,355)		77,336,515	930,759
20.	Maine ME	L	914,864	18,522,977			19,437,841	1,147,069
21.	Maryland MD	L	6,847,854	54,305,710	895		61,154,459	2,056,946
22.	Massachusetts MA	L	3,606,809	183,203,308	13,184		186,823,301	580,162
23.	Michigan MI	L	8,052,447	69,119,077	(1,667)		77,169,857	4,141,101
24.	Minnesota MN	L	15,599,357	30,798,942	(27,171)		46,371,128	660,058
25.	Mississippi MS	L	3,842,888	30,424,294	17,310		34,284,492	551,000
26.	Missouri MO	L	7,323,898	39,583,983	1,104,873		48,012,754	1,278,721
27.	Montana MT	L	476,082	50,771,670	(18,314)		51,229,438	
28.	Nebraska NE	L	1,042,213	12,199,107	(948)		13,240,372	1,756,296
29.	Nevada NV	L	6,329,685	12,397,584	2,730		18,729,999	32,168
30.	New Hampshire NH	L	1,431,114	31,313,214	259		32,744,587	49,582
31.	New Jersey NJ	L	9,143,959	154,129,155	1,411		163,274,525	939,405
32.	New Mexico NM	L	9,563,776	7,299,339	108,006		16,971,121	123,264
33.	New York NY	N	1,691,761	1,391,034	395		3,083,190	300,000
34.	North Carolina NC	L	7,884,542	102,993,076	15,877		110,893,495	1,080,757
35.	North Dakota ND	L	506,370	5,435,149	(7,680)		5,933,839	20,299
36.	Ohio OH	L	7,242,931	457,557,003	2,653		464,802,587	1,129,039
37.	Oklahoma OK	L	6,522,283	17,482,443	72,804		24,077,530	255,290
38.	Oregon OR	L	2,962,609	10,632,980	(3,477)		13,592,112	1,057,812
39.	Pennsylvania PA	L	7,346,653	253,756,793	3,928		261,107,374	3,892,473
40.	Rhode Island RI	L	747,408	13,640,901	92		14,388,401	
41.	South Carolina SC	L	6,186,376	27,793,457	3,441		33,983,274	499,049
42.	South Dakota SD	L	1,451,545	7,641,857	(9,140)		9,084,262	233,467
43.	Tennessee TN	L	8,474,427	60,555,499	57,046		69,086,972	3,058,997
44.	Texas TX	L	105,868,691	189,522,257	5,859,912		301,250,860	4,029,493
45.	Utah UT	L	6,899,333	31,189,656	(11,970)		38,077,019	785,051
46.	Vermont VT	L	1,094,791	6,632,754			7,727,545	
47.	Virginia VA	L	5,654,695	78,818,837	15,887		84,489,419	1,509,443
48.	Washington WA	L	4,971,363	46,392,010	571		51,363,944	320,426
49.	West Virginia WV	L	2,070,775	18,593,374	3,575		20,667,724	
50.	Wisconsin WI	L	4,257,203	56,640,592	(1,222)		60,896,573	532,817
51.	Wyoming WY	L	781,281	1,757,956	(4,677)		2,534,560	60,000
52.	American Samoa AS	N	33,816				33,816	
53.	Guam GU	L	123,426	2,300	(23,338)		102,388	
54.	Puerto Rico PR	L	13,296,641	177,323,426	5,400		190,625,467	39,695
55.	U.S. Virgin Islands VI	N	3,567				3,567	
56.	Northern Mariana Islands MP	L	(1,879)		(3,429)		(5,308)	
57.	Canada CAN	N	156,961	1,212,176	386		1,369,523	
58.	Aggregate Other Aliens OT	XXX	118,924	32,100	136		151,160	
59.	Subtotal	XXX	439,428,260	3,460,500,128	7,184,177		3,907,112,565	59,803,523
90.	Reporting entity contributions for employee benefits plans	XXX	309,118		203,542		512,660	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,250,132				1,250,132	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	2,451,009		2,039		2,453,048	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	443,438,519	3,460,500,128	7,389,758		3,911,328,405	59,803,523
96.	Plus Reinsurance Assumed	XXX	3,716,394	9,405	32,901,997		36,627,796	
97	Totals (All Business)	XXX	447,154,913	3,460,509,533	40,291,755		3,947,956,201	59,803,523
98.	Less Reinsurance Ceded	XXX	37,783,890	20,928,906	36,905,474		95,618,270	
99.	Totals (All Business) less Reinsurance Ceded	XXX	409,371,023	3,439,580,627	3,386,281		3,852,337,931	59,803,523
	DETAILS OF WRITE-INS							
58001.	USA Overseas Military	XXX	84,403	300			84,703	
58002.	GBR United Kingdom	XXX	11,165				11,165	
58003.	MEX Mexico	XXX	8,482		136		8,618	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	14,874	31,800			46,674	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	118,924	32,100	136		151,160	
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 53
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 4

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



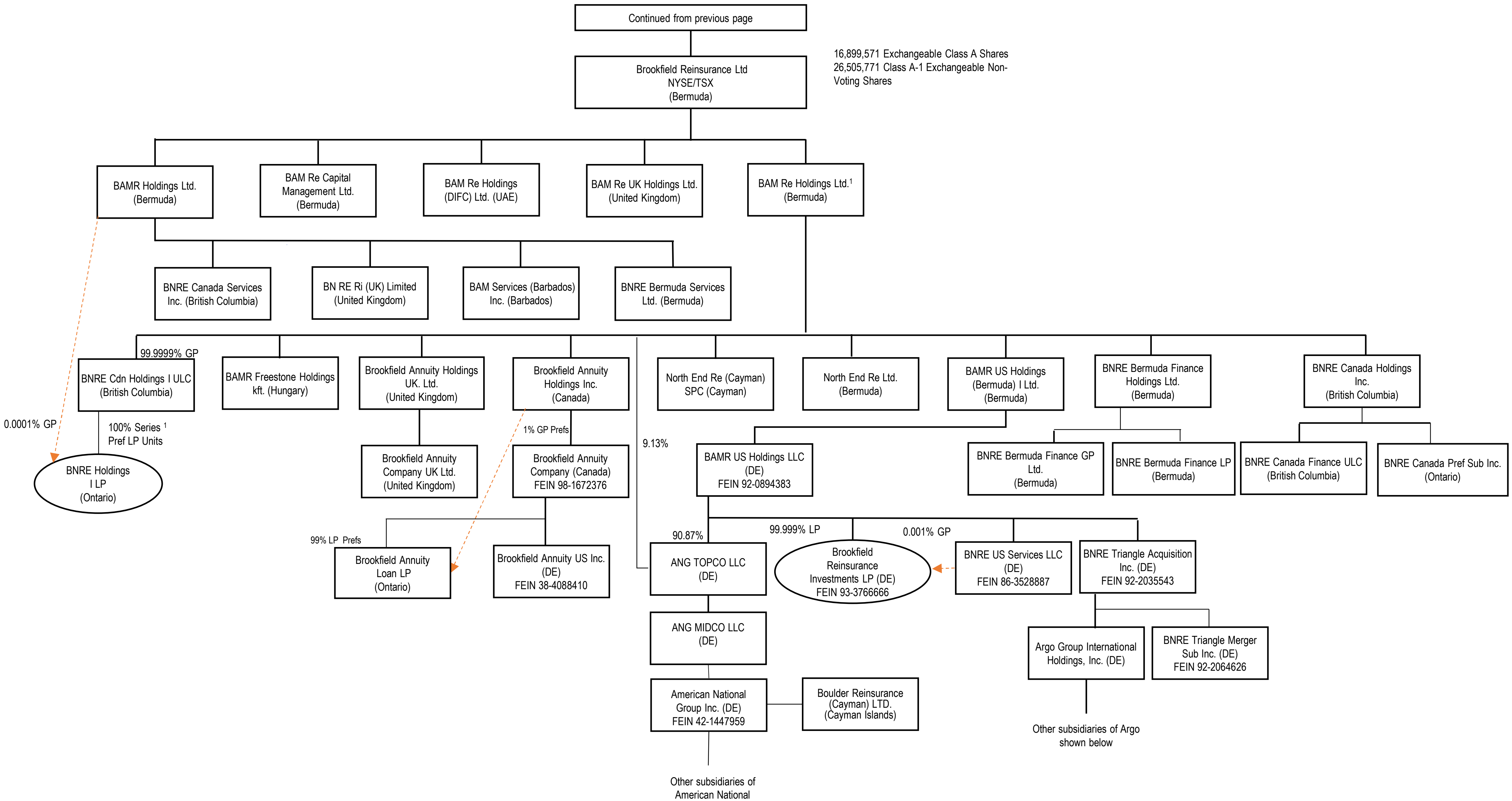
Continued on next page

[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.

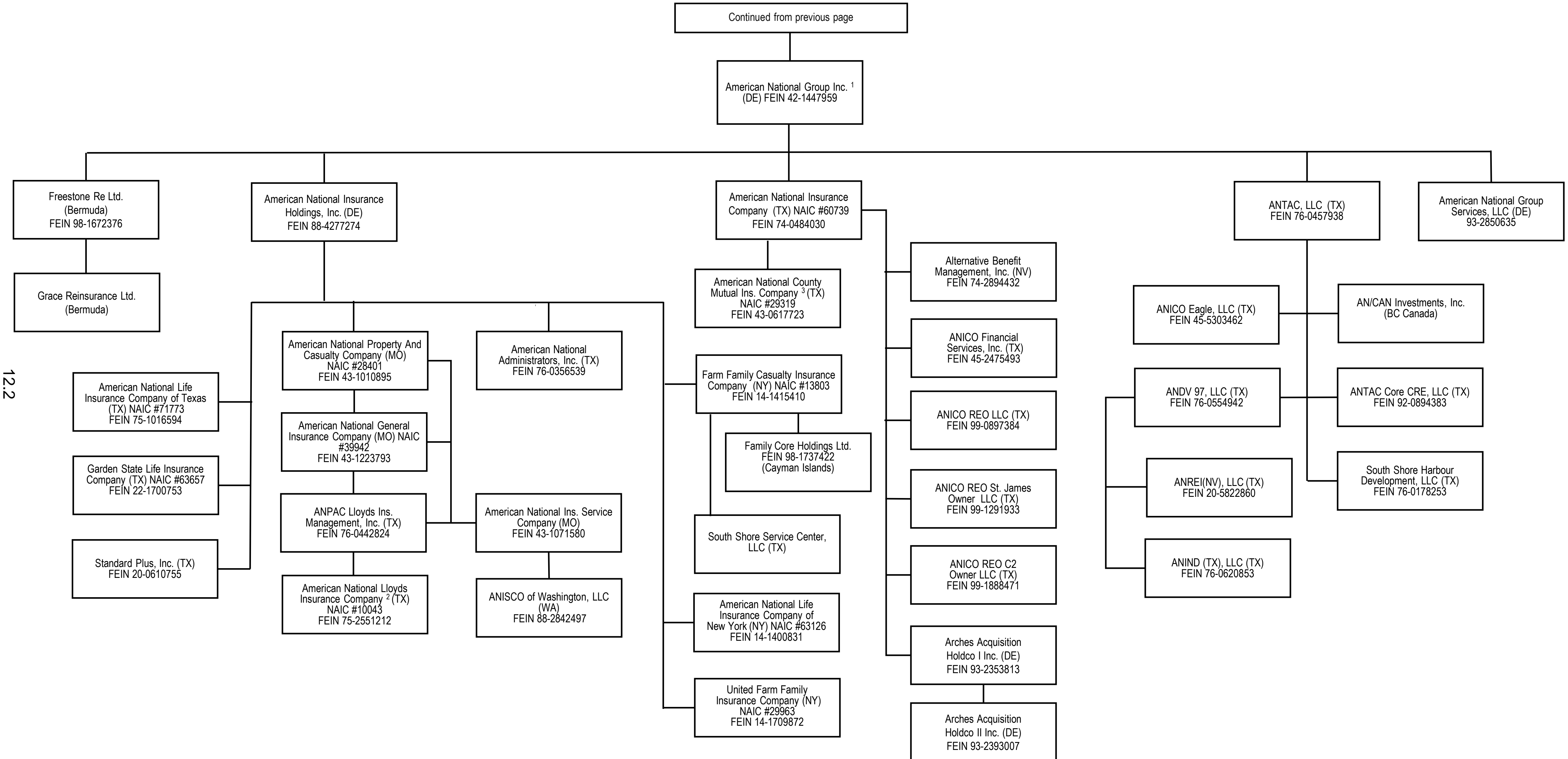
[3] To the Company's knowledge based on filings made with the SEC as of the date hereof, Bruce Flatt is the only person holding 10% or more of the voting power of the Brookfield Reinsurance Ltd. Class A Shares

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



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.

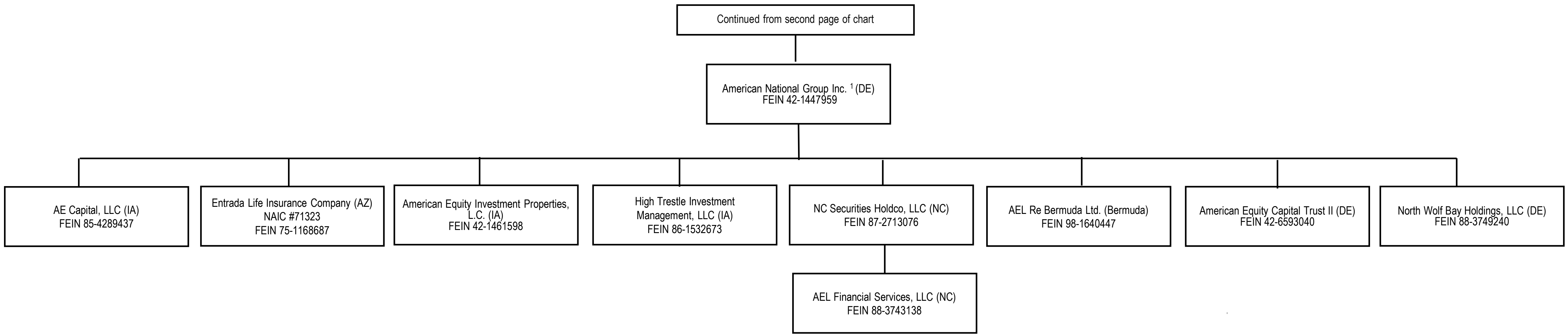
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.
[2] Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
[3] Not a subsidiary company but managed by American National Insurance Company.

Note: All subsidiaries are wholly owned, except as noted.

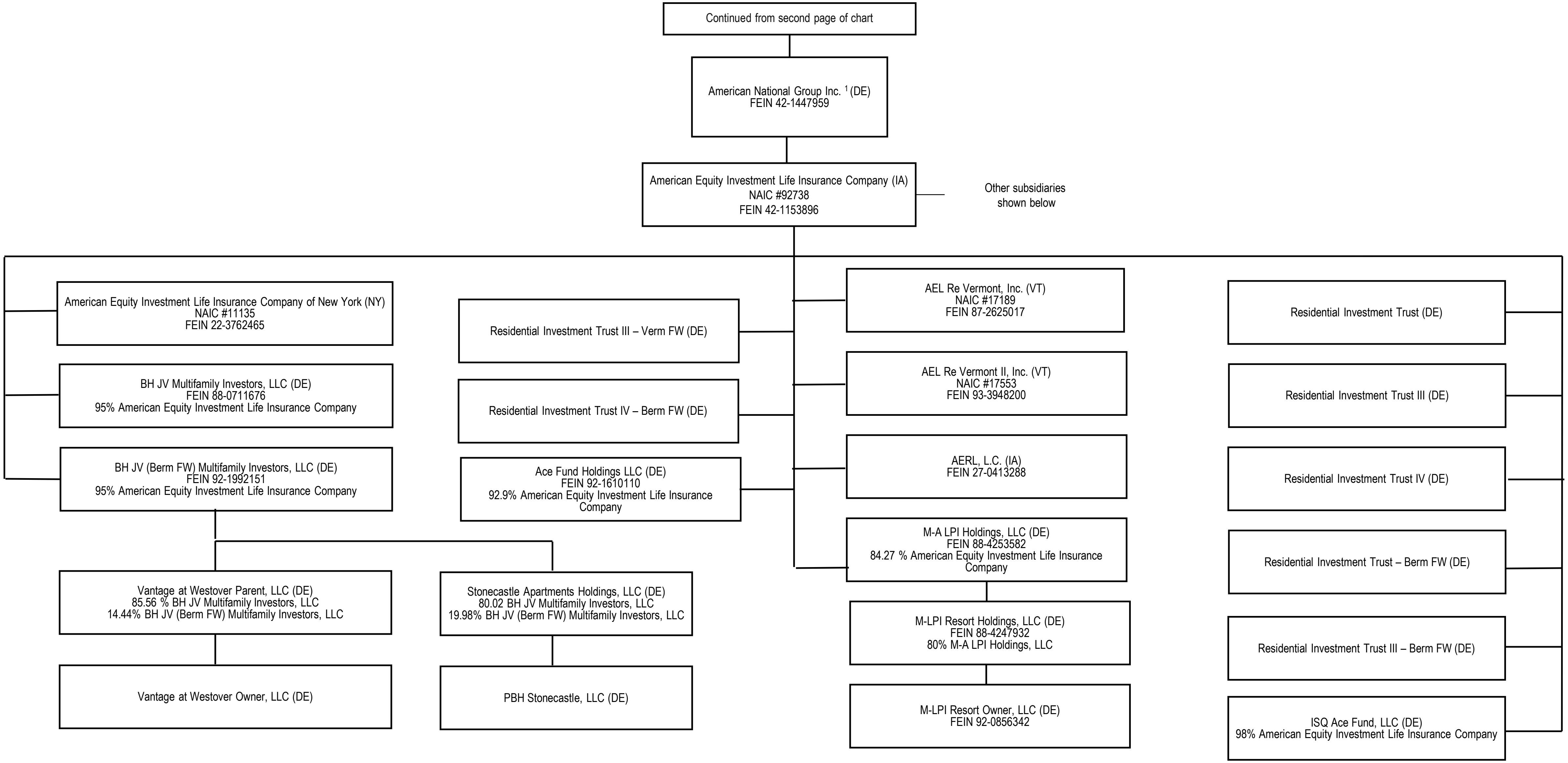
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

Note: All subsidiaries are wholly owned, except as noted.

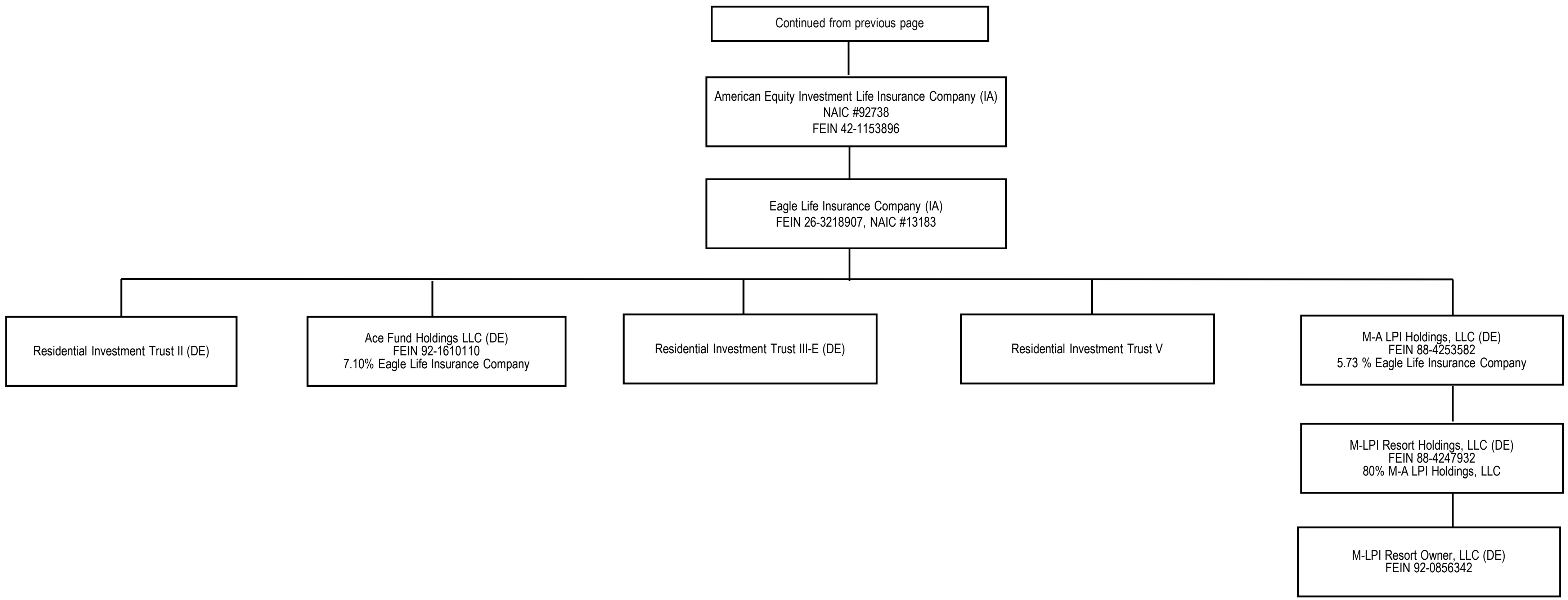
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

Note: All subsidiaries are wholly owned, except as noted.

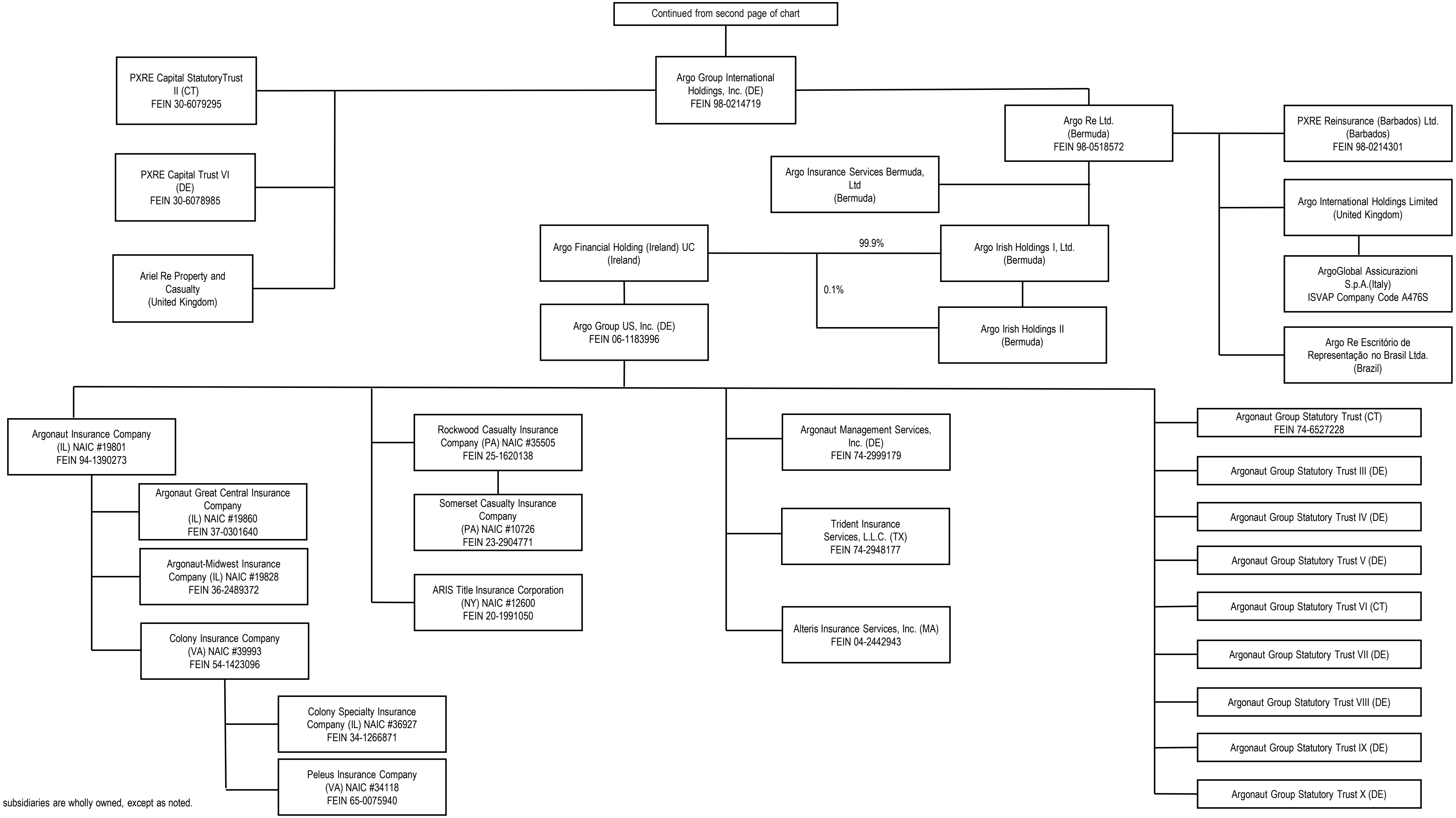
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

Note: All subsidiaries are wholly owned, except as noted.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



Note: All subsidiaries are wholly owned, except as noted.

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0408	Brookfield Reinsurance Ltd. Group	60739	74-0484030	1343722	0		American National Insurance Company	TX	RE	American National Group Inc.	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	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.	NO	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	42-1447959	3981379	1039828	NYSE	American National Group Inc.	DE	UDP	BAMR US Holdings LLC	Ownership	90.870	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-4277274		0		American National Insurance Holdings, Inc.	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0457938		0		ANTAC, LLC	TX	NIA	American National Group Inc.	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 Inc.	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	American National Insurance Holdings, Inc.	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	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	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	88-3921297		0		TX Leibniz LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3957208		0		TX Kepler LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3904685		0		TX Hooke LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3971831		0		TX Galileo LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	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	76-0444990		0		Town and Country Partnership	TX	NIA	ANDV 97, LLC	Ownership	72.210	Brookfield Reinsuance 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

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	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	93-2732031		0		SG BNRe LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		RLS Holdco, LLC	DE	OTH	American National Insurance Company	Ownership	80.200	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		RLS Borrower, LLC	DE	OTH	RLS Holdco, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
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	98-1737429		0		One Liberty Plaza Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	43.067	Brookfield Reinsurance Ltd.	NO	13
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			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		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 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 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 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			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 1 Ltd.	CYM	OTH	NER Note Issuer 1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	20-8243164		0		MRPL Retail Partners, Ltd. (Shops at Bella Terra)	TX	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737739		0		Lilia Property Holdings Ltd	CYM	OTH	American National Property and Casualty Company	Ownership	35.105	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		LCM G Issuer, LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-4288766				Johnston 2023-1, LLC	DE	OTH	American National Insurance Company	Ownership	76.190	Brookfield Reinsurance Ltd.	NO	3
0408	Brookfield Reinsurance Ltd. Group	00000	92-4009671				Isserlis 2023-1, LLC	DE	OTH	American National Insurance Company	Ownership	76.190	Brookfield Reinsurance Ltd.	NO	3
0408	Brookfield Reinsurance Ltd. Group	00000	92-3985861				Harrell 2023-1, LLC	DE	OTH	American National Insurance Company	Ownership	76.190	Brookfield Reinsurance Ltd.	NO	3
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737778		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	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			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	99-1539863		0		Ewing Blane 2023-1 Holdco LLC	DE	NIA	American National Group Inc.	Ownership	74.000	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	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	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		Dupre 2022-1, LLC	DE	OTH	Dupre 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Industrial Park No. 1 Inc.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			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 Development Corporation	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
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	99-1515603		0		Chamberlain Blane 2023-1 Holdco LLC	DE	NIA	American National Group Inc.	Ownership	66.000	Brookfield Reinsurance Ltd.	NO	1
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			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	98-1748248		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		Canadian Cottage Company Ltd.	CAN	NIA	Chipman Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
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			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	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	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			0		Bventures TruckCo CDL, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	86.000	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
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

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		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 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 2022-1E Ltd	CYM	OTH	American National Insurance Company	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	98-1728314		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	98-1728241		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	98-1728206		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 2022-1, LLC	DE	OTH	BST Holding 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
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	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	93-3766666		0		Brookfield Reinsurance Investments LP	DE	NIA	BNRE US Services LLC	Management	0.000	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		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		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	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			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 Holdings Inc.	CAN	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		98-1672376		0		Brookfield Annuity Company	CAN	IA	Brookfield Annuity Holdings Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1774796				BREF VI Cayman 2 LP	CYM	OTH	BAM Re Holdings Ltd.	Management	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1728948		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		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	98-1748101		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		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		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	86-3528887		0		BNRE US Services LLC	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	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			0		BNRE Services (Barbados) Inc.	BRB	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000					BNRE Holdings I LP	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1773977				BNRE Cdn Holdings I ULC	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bventures TruckCo CDL, LLC	DE	OTH	NER Asset Holdco 1 Ltd.	Ownership	33.333	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bventures TruckCo CDL, LLC	DE	OTH	NER Asset Holdco 2 Ltd.	Ownership	33.333	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bventures TruckCo CDL, LLC	DE	OTH	NER Asset Holdco 3 Ltd.	Ownership	33.333	Brookfield Reinsurance Ltd.	NO	13
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	98-1736669		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		BN RE Ri (UK) Limited	GBR	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
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		BLI Pinehurst, LLC	DE	OTH	BLI Pinehurst Mezz, LLC	Ownership	100.000	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 PT, LLC	DE	OTH	Brookfield Reinsurance Investments LP	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 Pinehurst, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	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		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	ANTAC Core CRE LLC	Ownership	34.217	Brookfield Reinsurance Ltd.	NO	13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Reinsurance Ltd. Group	00000			0		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		BCS Holdings I LP	DE	OTH	BAMR US Holdings LLC	Ownership	99.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BCS Holdings GP LLC	DE	OTH	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bay Adelaide Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.837	Brookfield Reinsurance Ltd.	NO	13
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	99-1498708		0		Bates Blane 2023-1 Holdco LLC	DE	NIA	American National Group Inc.	Ownership	66.000	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	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			0		BAMR Holdings Ltd.	BMU	NIA	Brookfield Reinsurance 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		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	93-2850635		0		American National Group Services, LLC	DE	NIA	American National Group Inc.	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		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		BAM Re UK Holdings Ltd.	GBR	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
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	
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	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			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 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 Bermuda Real Estate JV Member Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		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		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	93-2353813		0		Arches Acquisition Holdco I Inc.	DE	NIA	American National 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			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	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	98-1691929		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	98-1694739		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		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	99-1478288		0		Ashby Blane 2023-1 Holdco LLC	DE	NIA	American National Group Inc.	Ownership	66.000	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		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	98-1748081		0		Archimedes L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000					ANG TOPCO I LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000					ANG MIDCO I LLC	DE	NIA	ANG TOPCO I LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
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		77G Propco Limited	NJ	OTH	BNRE 77G Holdings Ltd.	Ownership	100.000	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	98-1737984		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		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 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 Ganymede Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Reinsurance Ltd. Group	00000	99-0897384				ANICO REO LLC	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
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 Ceres Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-0214719				Argo Group International Holdings, Inc.	DE	OTH	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	30-6079295		0		PXRE Capital Statutory Trust II	CT	NIA	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	30-6078985		0		PXRE Capital Statutory Trust VI	DE	NIA	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ariel Re Property & Casualty	GBR	NIA	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	98-0518572		1436607		Argo Re Ltd.	BMU		Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	98-0214301		0		PXRE Reinsurance (Barbados), Ltd.	BRB	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Re Escritório de Representação no Brasil Ltda.	BRA	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Insurance Services Bermuda, Ltd.	BMU	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Irish Holdings I Ltd.	BMU	OTH	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Irish Holdings II	BMU	NIA	Argo Irish Holdings I Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo International Holdings Limited	GBR	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		ArgoGlobal Assicurazioni S.p.A.	ITA	NIA	Argo International Holdings Limited	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Financial Holding (Ireland) UC	IRL	NIA	Argo Irish Holdings I Ltd.	Ownership	99.900	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Financial Holding (Ireland) UC	IRL	NIA	Argo Irish Holdings II	Ownership	0.100	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	06-1183996		0		Argo Group US, Inc.	DE	NIA	Argo Financial Holding (Ireland) UC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	74-6527228		1470439		Argonaut Group Statutory Trust	CT	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust III	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust IV	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust V	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust VI	CT	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust VII	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust VIII	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust IX	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust X	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	74-2999179		0		Argonaut Management Services, Inc.	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	12600	20-1991050		0		ARIS Title Insurance Corporation	NY	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	74-2948177		0		Trident Insurance Services, L.L.C.	TX	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		04-2442943		0		Alteris Insurance Services, Inc.	MA	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	19801	94-1390273		0		Argonaut Insurance Company	IL	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	19828	36-2489372		0		Argonaut-Midwest Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	19860	37-0301640		0		Argonaut Great Central Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	39993	54-1423096		0		Colony Insurance Company	VA	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	34118	65-0075940		0		Peleus Insurance Company	VA	IA	Colony Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	36927	34-1266871		0		Colony Specialty Insurance Company	IL	IA	Colony Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	35505	25-1620138		0		Rockwood Casualty Insurance Company	PA	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	10726	23-2904771		0		Somerset Casualty Insurance Company	PA	IA	Rockwood Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	99-1888471		0		ANICO REO C2 Owner LLC	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	99-1291933		0		ANICO REO St. James Owner LLC	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
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	98-1737992		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		1363015 Alberta Ltd.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
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	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	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	92-2374250		0		1100 Ave of Americas REIT LLC	DE	OTH	1100 AoA Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737979		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				0		BNRE Canada Services Inc.	CAN	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	92738	42-1153896				American Equity Investment Life Insurance Company	IA	RE	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	11135	22-3762465				American Equity Investment Life Insurance Company of New York	NY	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	13183	26-3218907				Eagle Life Insurance Company	IA	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	17189	87-2625017				AEL Re Vermont Inc	VT	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	17553	93-3948200				AEL Re Vermont II Inc	VT	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	71323	75-1168687				Entrada Life Insurance Company	AZ	RE	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		27-0413288				AERL, LC	IA	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-0711676				BH JV Multifamily Investors, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	95.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Vantage at Westover Parent, LLC	DE	NIA	BH JV Multifamily Investors, LLC	Ownership	85.560	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Stonecastle Apartments Holdings, LLC	DE	NIA	BH JV Multifamily Investors, LLC	Ownership	80.020	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust III	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust IV	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust -Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust III - Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust IV - Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust III - Verm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						ISQ Ace Fund, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		92-1992151				BH JV (Berm FW) Multifamily Investors, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	95.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		92-1610110				Ace Fund Holdings LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	92.900	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Vantage at Westover Parent, LLC	DE	NIA	BH JV (Berm FW) Multifamily Investors, LLC	Ownership	14.440	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Vantage at Westover Owner, LLC	DE	NIA	Vantage at Westover Parent, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Stonecastle Apartments Holdings, LLC	DE	NIA	BH JV (Berm FW) Multifamily Investors, LLC	Ownership	19.980	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						PBJ Stonecastle, LLC	DE	NIA	Stonecastle Apartments Holdings, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-4253582				M-A LPI Holdings, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	84.270	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust II	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust III-E	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust V	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-4253582				M-A LPI Holdings, LLC	DE	NIA	Eagle Life Insurance Company	Ownership	5.730	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-4247932				M-LPI Resort Holdings, LLC	DE	NIA	M-A LPI Holdings, LLC	Ownership	80.000	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		92-1610110				Ace Fund Holdings LLC	DE	NIA	Eagle Life Insurance Company	Ownership	7.100	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		92-0856342				M-LPI Resort Owner, LLC	DE	NIA	M-LPI Resort Holdings, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		85-4289437				AE Capital, LLC	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		98-1640447				AEL Re Bermuda Ltd	BMU	IA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		42-6593040				American Equity Capital Trust II	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		42-1461598				American Equity Investment Properties, L.C.	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		86-1532673				High Trestle Investment Management, LLC	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-3749240				North Wolf Bay Holdings, LLC	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		87-2713076				NC Securities Holdco, LLC	NC	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-3743138				AEL Financial Services, LLC	NC	NIA	NC Securities Holdco, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						BAM V Geneva LLC	DE	OTH	Bventures Holdco LLC	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Canada Pref Sub Inc.	CAN	OTH	BNRE Canada Holdings Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Canada Holdings Inc.	CAN	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Canada Finance ULC	CAN	OTH	BNRE Canada Holdings Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Bermuda Finance LP	BMU	OTH	BNRE Bermuda Finance Holdings Ltd.	Ownership	99.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Bermuda Finance GP Ltd.	BMU	OTH	BNRE Bermuda Finance Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Bermuda Finance Holdings Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						Brookfield Annuity Loan LP	CAN	OTH	Brookfield Annuity Company	Ownership	99.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						Bventures Holdco LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						200 VESEY PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						5 MW Property Holdings Ltd.	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	47.200	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						Bay Adelaide North Property Structure	CAN	OTH	American Equity Investment Life Insurance Company	Ownership	77.600	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						ALA MOANA PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	77.600	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						TYSONS GALLERIA PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	65.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						WOODLANDS MALL PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	66.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						La Cantera Property Holdings Ltd.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	70.500	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						JORDAN CREEK PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	61.400	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						2 MW Property Holdings Ltd.	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	47.200	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						WILLOWBROOK PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	64.800	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BOULDER REINSURANCE (CAYMAN) LTD	CYM	OTH	American National Group Inc.	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.

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

Explanation:

1.

2.

3.

5.

6.

8.

Bar Code:

	Document	Bar Code
1.	Trusteed Surplus Statement [Document Identifier 490]	6 0 7 3 9 2 0 2 4 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 0 7 3 9 2 0 2 4 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 0 7 3 9 2 0 2 4 4 4 5 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 0 7 3 9 2 0 2 4 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 0 7 3 9 2 0 2 4 4 4 8 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	6 0 7 3 9 2 0 2 4 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Credit Insurance Recoverable	14,728,700		14,728,700	12,121,469
2505. Miscellaneous Receivables	15,341,577	650,047	14,691,530	25,726,828
2506. MGU Fee Income	434,031		434,031	
2507. Taxes Other Than FIT				329,028
2508. Overfunded Pension	279,217,093	279,217,093		
2509. Prepaid Expense	21,590,472	21,590,472		
2510. Debit Suspense	21,482,246	21,482,246		
2511. Miscellaneous Nonadmitted Assets	723,014	723,014		
2512. Advances	18,965	18,965		
2597. Summary of remaining write-ins for Line 25 from overflow page	353,536,098	323,681,837	29,854,261	38,177,325

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous investment liabilities	4,273,903	4,832,765
2505. Retiree benefit reserve	2,454,068	2,340,432
2597. Summary of remaining write-ins for Line 25 from overflow page	6,727,971	7,173,197

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Group Reinsurance Fee Income	452,164	2,344,843	3,818,155
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	452,164	2,344,843	3,818,155

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. PRT Risk Charge	(27,515,485)	3,807	(29,591,454)
2797. Summary of remaining write-ins for Line 27 from overflow page	(27,515,485)	3,807	(29,591,454)

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Prior year correction to Modco reserves		12,430,514	12,430,514
5397. Summary of remaining write-ins for Line 53 from overflow page		12,430,514	12,430,514

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts 2	3	4	5	6	7
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. DEU Germany	XXX	8,082	3,000			11,082	
58005. ESP Spain	XXX	2,988				2,988	
58006. ITA Italy	XXX	1,050				1,050	
58007. NLD Netherlands	XXX	890				890	
58008. BEL Belgium	XXX	872				872	
58009. LUX Luxembourg	XXX	600				600	
58010. JPN Japan	XXX	189	20,800			20,989	
58011. AUS Australia	XXX	121				121	
58012. CHL Chile	XXX	47				47	
58013. ABW Aruba	XXX	35				35	
58014. CHE Switzerland	XXX		8,000			8,000	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	14,874	31,800			46,674	

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	375,256,903	347,667,188
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	56,328,169	64,816,713
	2.2 Additional investment made after acquisition	1,962,035	17,270,712
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	14,628,597	15,007,810
5.	Deduct amounts received on disposals	87,363,190	26,438,402
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	23,958,369	23,213,312
8.	Deduct current year's depreciation	9,395,109	19,853,806
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	327,459,036	375,256,903
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	327,459,036	375,256,903

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	5,170,630,475	5,079,187,970
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	195,862,375	333,136,451
	2.2 Additional investment made after acquisition	194,341,277	342,372,573
3.	Capitalized deferred interest and other	1,625,170	3,557,923
4.	Accrual of discount	584,447	10,327,529
5.	Unrealized valuation increase/(decrease)	6,000,000	(11,500,000)
6.	Total gain (loss) on disposals	(2,223,876)	(14,838,419)
7.	Deduct amounts received on disposals	369,488,348	575,769,087
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(4,586,124)	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(1,922,784)	4,155,534
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)	5,199,994,860	5,170,630,475
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,199,994,860	5,170,630,475
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,199,994,860	5,170,630,475

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	2,282,164,411	3,721,820,908
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	34,821,119	1,349,087,898
	2.2 Additional investment made after acquisition	511,484,136	1,059,927,453
3.	Capitalized deferred interest and other	526,734	512,224
4.	Accrual of discount		347,659
5.	Unrealized valuation increase/(decrease)	30,032,452	(2,251,363,982)
6.	Total gain (loss) on disposals	81,622	25,465,484
7.	Deduct amounts received on disposals	319,959,890	1,618,789,641
8.	Deduct amortization of premium and depreciation	1,934,496	4,843,592
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)	2,537,216,088	2,282,164,411
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	2,537,216,088	2,282,164,411

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	10,847,324,669	10,984,361,578
2.	Cost of bonds and stocks acquired	3,998,951,818	2,792,813,898
3.	Accrual of discount	28,397,088	8,788,810
4.	Unrealized valuation increase/(decrease)	(16,680,218)	54,819,143
5.	Total gain (loss) on disposals	11,378,122	(51,420,624)
6.	Deduct consideration for bonds and stocks disposed of	1,208,218,905	2,883,587,701
7.	Deduct amortization of premium	17,250,477	58,497,034
8.	Total foreign exchange change in book/adjusted carrying value	4,227	1,891,817
9.	Deduct current year's other than temporary impairment recognized		1,847,391
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		2,173
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,643,906,324	10,847,324,669
12.	Deduct total nonadmitted amounts	50,994,406	49,984,952
13.	Statement value at end of current period (Line 11 minus Line 12)	13,592,911,918	10,797,339,717

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)	10,195,741,833	2,886,449,309	3,895,361,737	1,686,789	10,195,741,833	9,188,516,194		8,433,786,622
2. NAIC 2 (a)	4,369,241,724	586,629,377	210,410,894	17,974,173	4,369,241,724	4,763,434,380		4,287,693,315
3. NAIC 3 (a)	399,956,770	1,325,507,415	12,083,921	10,938,795	399,956,770	1,724,319,059		620,327,782
4. NAIC 4 (a)	153,019,762	59,057,411	8,000,000	(13,182,330)	153,019,762	190,894,843		162,627,953
5. NAIC 5 (a)	2,785,000	144,587	209	1,507	2,785,000	2,930,885		7,929,182
6. NAIC 6 (a)	289,100		288,767	(333)	289,100			1,284,802
7. Total Bonds	15,121,034,189	4,857,788,099	4,126,145,528	17,418,601	15,121,034,189	15,870,095,361		13,513,649,656
PREFERRED STOCK								
8. NAIC 1	34,732,903				34,732,903	34,732,903		34,732,903
9. NAIC 2	46,051,469			(2,271,502)	46,051,469	43,779,967		43,560,000
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	1,228,800			(55,200)	1,228,800	1,173,600		1,232,000
14. Total Preferred Stock	82,013,172			(2,326,702)	82,013,172	79,686,470		79,524,903
15. Total Bonds and Preferred Stock	15,203,047,361	4,857,788,099	4,126,145,528	15,091,899	15,203,047,361	15,949,781,831		13,593,174,559

(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 $ 2,320,127,555 ; NAIC 2 $; NAIC 3 $ 24,740 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	734,322,353	XXX	731,359,725		29,781,818

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	2,300,346,903	1,094,950,626
2.	Cost of short-term investments acquired	6,673,658,005	5,850,923,296
3.	Accrual of discount	44,981,457	31,478,962
4.	Unrealized valuation increase/(decrease)	7,904,548	
5.	Total gain (loss) on disposals		14,398,743
6.	Deduct consideration received on disposals	8,292,568,560	4,691,383,965
7.	Deduct amortization of premium		20,759
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)	734,322,353	2,300,346,903
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	734,322,353	2,300,346,903

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)	217,513,134
2.	Cost Paid/(Consideration Received) on additions	70,512,685
3.	Unrealized Valuation increase/(decrease)	19,973,579
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	58,454,156
6.	Considerations received/(paid) on terminations	122,731,127
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)	243,722,427
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	243,722,427

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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)				

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	243,722,427	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		243,722,427
4.	Part D, Section 1, Column 6	243,722,427	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	243,722,427	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		243,722,427
10.	Part D, Section 1, Column 9	243,722,427	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,492,623,739	315,091,194
2.	Cost of cash equivalents acquired	8,806,278,866	12,980,014,918
3.	Accrual of discount		7,371,931
4.	Unrealized valuation increase/(decrease)	18,409,564	
5.	Total gain (loss) on disposals		(146,118)
6.	Deduct consideration received on disposals	8,280,136,813	11,809,688,371
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)	2,037,175,356	1,492,623,739
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,037,175,356	1,492,623,739

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
HOME OFFICE BUILDING	GALVESTON	TX	01/01/1971	Various				14,775
OFFICE BUILDING	LEAGUE CITY	TX	04/01/2002	Various				533,614
SHOPPING CENTER	BILOXI	MS	03/01/1967	Various				104,489
HEALTH CLUB	LEAGUE CITY	TX	10/01/1988	Various				71,141
OFFICE BUILDING	LEAGUE CITY	TX	12/01/1995	Various				(23,061)
OFFICE BUILDING	COSTA MESA	CA	06/01/1993	Various				196,867
OFFICE BUILDING	DALLAS	TX	09/30/2003	Various				72,217
SHOPPING CENTER	SAN FRANCISCO	CA	12/31/2010	Various				5,760
OFFICE BUILDING	GREENWOOD VILLAGE	CO	11/20/2014	Various				(71,651)
OFFICE BUILDING	NAPLES	FL	07/31/2015	Various				32,942
OFFICE BUILDING	DENVER	CO	12/08/2015	Various				(374,676)
OFFICE BUILDING	HOUSTON	TX	05/11/2020	Transfer			2,459	2,459
OFFICE BUILDING	WARRENVILLE	IL	04/17/2024	Transfer	19,184,612			
0199999. Acquired by Purchase					19,184,612		2,459	564,877
0399999 - Totals					19,184,612		2,459	564,877

SCHEDULE A - PART 3

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

1	Location 2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
OFFICE BUILDING	SANTA CLARA	CA	04/17/2024				8,595,529	154,064			(154,064)		8,441,465	12,932,536		4,491,070	4,491,070		
OFFICE BUILDING	GREENWOOD VILLAGE	CO	06/06/2024				7,276,685	170,114	2,261,425		(2,431,539)		4,845,146	1,841,243		(3,003,903)	(3,003,903)		
OFFICE BUILDING	DENVER	CO	06/06/2024				10,971,996	468,123	3,738,575		(4,206,698)		6,765,298	9,546,220		2,780,922	2,780,922		
SHOPPING CENTER	LOGANVILLE	GA	06/26/2024				22,748,418	378,812			(378,812)		22,369,605	30,771,026		8,401,420	8,401,420		
0199999. Property Disposed							49,592,628	1,171,113	6,000,000		(7,171,113)		42,421,514	55,091,025		12,669,509	12,669,509		
0399999 - Totals							49,592,628	1,171,113	6,000,000		(7,171,113)		42,421,514	55,091,025		12,669,509	12,669,509		

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1844801	IRVINE	CA		11/29/2022	6.500		3,139,838	70,600,000
1846101B	MADRID	ESP		08/16/2023	7.910		8,561,201	434,639,850
1846201B	LONDON	GBR		11/02/2023	9.400		8,334,218	217,905,650
1846601B	STERLING	VA		04/23/2024	9.070	183,150,000		298,091,304
323001	MAUI	HI	S	06/03/2016	5.000		1,567,932	116,350,000
331101	WINCHESTER	CA		04/24/2023	4.500		1,007,046	33,970,000
331201	RALEIGH	NC		03/11/2022	4.500		3,886,650	50,700,000
331301	BRADENTON	FL		04/07/2022	4.500		2,964,965	42,800,000
331501	VANDALIA	OH		12/31/2023	4.500		406,644	62,800,000
331601	VINEYARD	UT		04/29/2022	4.500		23	30,750,000
331801	SUGAR LAND	TX	S	08/10/2022	5.250		436,915	22,000,000
331901	SALT LAKE CITY	UT		08/23/2022	4.500		3,889,858	75,700,000
332001	LOUDON	TN		09/22/2022	4.750		1,661,030	42,900,000
332201	SAN ANTONIO	TX	S	11/04/2022	6.000		8,031,413	78,800,000
1847001B	HONOLULU	HI		06/25/2024	9.320	2,199,982		43,021,032
331001	APEX	NC		12/31/2023	4.500		6,858,534	89,550,000
1842801	SAN DIEGO	CA		02/01/2023	3.950		97,547	18,800,000
1846001B	SOMMERVILLE	MA		03/02/2023	8.720		4,336,988	542,400,000
323302	LIVERMORE	CA	S	09/29/2022	4.250		277,823	74,180,000
330101	MORENO VALLEY	CA	S	09/29/2022	4.500		6,420	38,500,000
330301	GALVESTON	TX	S	04/24/2023	4.500		3,617,333	68,340,000
331401	BOISE	ID	S	04/24/2023	4.500		1,820,042	55,700,000
331701	CAPE CORAL	FL		01/26/2023	4.750		3,676,598	72,100,000
332101	SAN ANTONIO	TX	S	09/06/2022	5.250		10,411,168	105,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						185,349,982	74,990,189	2,685,597,836
1847201B	HONOLULU	HI		06/25/2024	19.340	242,954		4,295,532
0699999. Mortgages in good standing - Mezzanine Loans						242,954		4,295,532
0899999. Total Mortgages in good standing						185,592,936	74,990,189	2,689,893,368
1699999. Total - Restructured Mortgages								
1846301B	PRINCE WILLIAM	VA		02/27/2024	9.321	10,269,439	53,439,356	245,000,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						10,269,439	53,439,356	245,000,000
2499999. Total - Mortgages with overdue interest over 90 days						10,269,439	53,439,356	245,000,000
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						195,862,375	128,429,545	2,934,893,368

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1814801	SALT LAKE CITY	UT		06/01/2022	06/14/2024	5,155,391		476			476		5,045,594	5,045,594			
1835601	DUBLIN	OH		06/01/2022	04/09/2024	30,447,341		14,281			14,281		30,289,739	30,289,739			
1836201	WENTZVILLE	MO		06/01/2022	06/27/2024	40,307,454		95,490			95,490		39,861,120	39,861,120			
1836202	SAUGET	IL		06/01/2022	06/27/2024	16,444,884							16,451,100	16,451,100			
1837301	HOUSTON	TX		06/01/2022	06/06/2024	34,195,623							33,838,189	33,838,189			
1838801	LENEXA	KS		06/01/2022	06/27/2024	20,029,795		128,398			128,398		20,089,567	20,089,567			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1838802	LENEXA	KS		12/31/2023	06/27/2024			37,211			37,211		7,781,000	7,781,000			
1839001	SHAWNEE	KS		12/31/2023	06/27/2024			116,898			116,898		14,327,040	14,327,040			
1839002	SHAWNEE	KS		12/31/2023	06/27/2024			18,516			18,516		5,526,144	5,526,144			
0199999. Mortgages closed by repayment						146,580,487		411,270			411,270		173,209,492	173,209,492			
1770501	GREENVILLE	SC		06/01/2022		596,444		158			158		26,668	26,668			
1774501	BROADVIEW HEIGHTS	OH		06/01/2022		4,472,366		4,624			4,624		43,748	43,748			
1778501	SANTA CLARITA	CA		06/01/2022		3,343,661		277			277		32,882	32,882			
1778701	DAYTON	OH		06/01/2022		2,649,117							18,985	18,985			
1779301	HURST	TX		06/01/2022		1,770,690		731			731		18,159	18,159			
1781001	ROCHESTER	MI		06/01/2022		1,765,261		4,709			4,709		91,127	91,127			
1790101	HUNTERSVILLE	NC		10/26/2009		13,056,466		5,046			5,046		91,142	91,142			
1792801	LAS VEGAS	NV		06/01/2022		3,065,581		1,244			1,244		32,632	32,632			
1796601	GRETNA	LA		06/01/2022		26,067,333		22,071			22,071		192,669	192,669			
1799401	COTTONWOOD HEIGHTS	UT		06/01/2022		2,343,071		322			322		16,710	16,710			
1801301	SEATAC	WA		08/18/2009		28,626,338		50,690			50,690		208,719	208,719			
1805901	LA CANADA FLINTRIDGE	CA		06/01/2022		1,732,484		365			365		101,126	101,126			
1807801	FENTON	MO		04/24/2023		8,387,263		1,182			1,182		60,998	60,998			
1808401	PASADENA	TX	S	06/01/2022		6,055,261							29,630	29,630			
1808402	PASADENA	TX	S	06/01/2022		330,370							1,617	1,617			
1808801	SACRAMENTO	CA		06/01/2022		6,152,873		880			880		44,209	44,209			
1810701	FORT LAUDERDALE	FL		12/31/2023				336			336		138,247	138,247			
1813401	FRESNO	CA		06/01/2022		4,828,790		1,329			1,329		26,356	26,356			
1813501	ALPHARETTA	GA		06/01/2022		2,693,396							8,667	8,667			
1814001	DELAWARE	OH		06/01/2022		3,056,426		1,022			1,022		131,392	131,392			
1815001	LOUISVILLE	KY		06/01/2022		3,514,533		1,089			1,089		137,828	137,828			
1816401	CHARLOTTE	NC		06/01/2022		8,839,912		806			806		92,680	92,680			
1817101	LOGAN CITY	UT		12/09/2014		18,221,872		6,034			6,034		122,331	122,331			
1817201	ENGLEWOOD	CO		12/11/2014		11,003,710		1,870			1,870		98,296	98,296			
1817801	JONESVILLE	SC		01/15/2015		26,261,721		5,590			5,590		139,217	139,217			
1818501	RALEIGH	NC		03/16/2015		11,459,869		1,981			1,981		123,653	123,653			
1818601	LINTHICUM HEIGHTS	MD		06/01/2022		7,491,277		642			642		75,215	75,215			
1818901	FORT WORTH	TX		06/01/2022		6,221,115		545			545		65,182	65,182			
1819001	COLUMBUS	OH	S	11/08/2013		11,107,660		16,762			16,762		114,970	114,970			
1819002	COLUMBUS	OH	S	11/08/2013		222,377							28,147	28,147			
1819101	COLUMBUS	OH		06/01/2022		13,419,660		15,361			15,361		133,075	133,075			
1819102	COLUMBUS	OH		06/01/2022		305,937							30,306	30,306			
1819301	LIVERMORE	CA		05/21/2015		7,254,142		569			569		64,786	64,786			
1819401	THE WOODLANDS	TX		06/01/2022		2,040,618		204			204		34,481	34,481			
1819501	CONCORD	NC		05/26/2015		6,080,529		523			523		64,665	64,665			
1819901	AUSTIN	TX		06/01/2022		5,734,768		891			891		47,759	47,759			
1820001	CHARLESTON	IL		06/01/2022		3,095,069		313			313		53,362	53,362			
1820201	DALLAS	TX		06/24/2015		16,990,380		2,672			2,672		156,628	156,628			
1820301	DERBY	KS		06/24/2015		2,662,764		1,140			1,140		19,094	19,094			
1821001	NEW ORLEANS	LA	S	06/01/2022		46,280,486		16,213			16,213		299,650	299,650			
1821301	HOUSTON	TX		06/01/2022		50,602,549		8,055			8,055		443,420	443,420			
1821401	TALLAHASSEE	FL		06/01/2022		2,609,414		354			354		110,626	110,626			
1822501	GLENDALE	CA		10/19/2015		20,179,280		1,414			1,414		182,072	182,072			
1823201	DALLAS	TX		12/07/2015		9,514,280		904			904		93,689	93,689			
1823401	KOLOA	HI	S	12/31/2023				6,768			6,768		247,150	247,150			
1823801	PLAINFIELDS	IN		03/08/2016		21,439,568		1,600			1,600		179,513	179,513			
1823901	LOS ANGELES	CA		03/15/2016		17,103,412		1,209			1,209		126,163	126,163			

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
1824001	LOS ANGELES	CA		03/15/2016		29,705,925		2,099			2,099		219,126	219,126			
1824201	DETROIT	MI		06/01/2022		6,154,997		981			981		56,560	56,560			
1824301	DEERFIELD	FL		06/01/2022		2,001,373		328			328		19,426	19,426			
1824401	DALLAS	TX		04/14/2016		20,637,879		1,535			1,535		171,706	171,706			
1824501	LOS ANGELES	CA		12/31/2023				4,212			4,212		206,927	206,927			
1824601	LOS ANGELES	CA		12/31/2023				2,298			2,298		112,869	112,869			
1824801	MINNEAPOLIS	MN		12/31/2023				341			341		40,643	40,643			
1825001	POOLER	GA		05/13/2016		22,155,018		763			763		57,565	57,565			
1825401	CINCINNATI	OH		08/03/2016		34,494,823		2,517			2,517		91,677	91,677			
1825701	CARLSBAD	CA		08/25/2016		9,031,057		694			694		81,283	81,283			
1825801	OGDEN	UT		08/29/2016		8,623,733		627			627		69,016	69,016			
1826701	FORT WORTH	TX		11/17/2016		10,797,460		839			839		99,169	99,169			
1826801	LAGUNA BEACH	CA		12/06/2016		9,291,622		657			657		69,838	69,838			
1827001	BROOKFIELD	WI		04/24/2023		8,859,809		2,360			2,360		59,860	59,860			
1827301	NAPERVILLE	IL		12/16/2016		20,508,260		3,192			3,192		189,585	189,585			
1827601	LEHI	UT		03/15/2017		19,120,211		2,721			2,721		142,482	142,482			
1827801	IRVINE	CA		03/30/2017		43,267,192		17,477			17,477		280,426	280,426			
1828201	ROCKVILLE	MD		04/24/2023		26,234,679		3,577			3,577		169,441	169,441			
1828401	COLUMBIA	SC		05/23/2017		9,242,483		701			701		79,517	79,517			
1828901	BIRMINGHAM	MI		06/15/2017		17,757,695		905			905		148,766	148,766			
1829001	LINONIA	MI		06/01/2022		3,776,760		582			582		32,401	32,401			
1829201	SCOTTSDALE	AZ		06/01/2022		50,417,541		3,891			3,891		436,394	436,394			
1829801	WOODLAND HILLS	CA		07/13/2017		14,489,119							62,793	62,793			
1830101	KNOXVILLE	TN		06/01/2022		5,803,373		442			442		48,934	48,934			
1830301	LEHI	UT		09/26/2017		22,509,824		3,150			3,150		163,893	163,893			
1830501	PHOENIX	AZ	S	06/01/2022		17,739,662		5,133			5,133		124,153	124,153			
1830601	PHOENIX	AZ	S	06/01/2022		18,326,770		5,303			5,303		128,262	128,262			
1831001	RINCON	GA		11/14/2017		5,551,887		412			412		45,887	45,887			
1831101	FARMINGTON HILLS	MI		11/16/2017		5,529,158		923			923		70,996	70,996			
1831401	HUTCHINS	TX		11/21/2017		20,348,373		4,582			4,582		173,043	173,043			
1831701	DUBLIN	OH		04/24/2023		28,737,037		15,425			15,425		169,263	169,263			
1832001	NORTH SALT LAKE	UT		06/01/2022		6,178,980		464			464		50,733	50,733			
1832401	LOS ALTOS	CA	S	06/01/2022		17,206,818							77,589	77,589			
1832601	SPRING	TX		10/16/2014		13,212,518							5,088,493	5,088,493			
1832701	SPRING	TX		10/16/2014		16,985,868							6,554,635	6,554,635			
1832901	SOUTH JORDAN	UT		06/01/2022		35,346,410		5,263			5,263		284,901	284,901			
1833101	AMERICAN CANYON	CA		07/26/2016		24,033,297							183,139	183,139			
1833201	PLANO	TX		04/05/2018		41,120,154		21,165			21,165		227,982	227,982			
1833301	SAN DIEGO	CA		04/05/2018		6,505,509		886			886		44,697	44,697			
1833601	SCOTTSDALE	AZ		05/30/2018		56,712,688		14,714			14,714		343,120	343,120			
1834001	NEW CANEY	TX		04/08/2016		52,755,519		7,035			7,035		366,212	366,212			
1834002	NEW CANEY	TX		12/16/2021		938,475		126			126		6,515	6,515			
1834401	SAVANAH	GA		12/31/2023				1,910			1,910		85,972	85,972			
1834402	SAVANAH	GA		12/31/2023									4,596	4,596			
1834901	DRAPER	UT		12/31/2023				4,948			4,948		161,301	161,301			
1835001	MIAMI BEACH	FL		10/30/2018		39,254,544		5,094			5,094		239,814	239,814			
1835201	CARY	NC		09/02/2015		16,976,854							109,500	109,500			
1835401	LEHI	UT		05/29/2019		24,701,032		4,102			4,102		155,743	155,743			
1835501	HOUSTON	TX		06/01/2022		27,430,970							170,269	170,269			
1835701	COLUMBUS	OH		06/01/2022		14,592,703		954			954		76,179	76,179			
1836001	TEMPE	AZ		10/29/2019		16,145,559		2,101			2,101		102,799	102,799			

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
1836301	AMERICAN FORK	UT		12/31/2023				1,362			1,362		70,016	70,016			
1836401	AURORA	CO		06/01/2022		45,249,883		4,342			4,342		324,025	324,025			
1836601	GREENSBORO	NC		12/17/2019		21,444,182		4,100			4,100		143,888	143,888			
1836901	CHICAGO	IL	S	06/01/2022		24,679,896		10,688			10,688		174,622	174,622			
1837001	CENTRALIA	WA		12/31/2023				1,953			1,953		146,868	146,868			
1837101	BUFORD	GA		06/01/2022		8,356,069		594			594		63,483	63,483			
1837201	BELLEVUE	NE		12/31/2023				1,410			1,410		71,906	71,906			
1837601	LOS ANGELES	CA		12/31/2023				1,876			1,876		97,451	97,451			
1837801	PINOLE	CA		06/01/2022		5,974,215		418			418		43,857	43,857			
1837901	PLANO	TX		12/31/2023				11,852			11,852		89,954	89,954			
1838101	LAKE FOREST	IL		12/31/2023				5,416			5,416		124,073	124,073			
1838201	GREENVILLE	TX		12/31/2023				620			620		15,536	15,536			
1838301	LEMONT	IL		06/01/2022		6,576,859		1,237			1,237		42,289	42,289			
1838401	RUSKIN	FL		04/24/2023		4,065,724		263			263		25,851	25,851			
1838501	BELLEVILLE	NJ		04/24/2023		6,926,008		712			712		50,108	50,108			
1838601	GLENVIEW	IL		12/31/2023				10,924			10,924		271,769	271,769			
1838701	FORT WORTH	TX		04/24/2023		57,065,026		5,189			5,189		371,447	371,447			
1839101	CULVER CITY	CA		12/31/2023				1,173			1,173		61,929	61,929			
1839201	COLORADO SPRINGS	CO		04/24/2023		7,599,034		722			722		67,282	67,282			
1839401	EL SEGUNDO	CA		12/31/2023				731			731		20,407	20,407			
1839501	COLORADO SPRINGS	CO		12/31/2023				914			914		161,173	161,173			
1839701	HOUSTON	TX		06/01/2022		1,325,857		89			89		9,051	9,051			
1839901	LAS VEGAS	NV		06/01/2022		44,707,621		24,043			24,043		289,502	289,502			
1840101	COLUMBUS	OH		04/24/2023		30,216,024		11,619			11,619		204,959	204,959			
1840201	LOGAN	UT		04/24/2023		23,159,974		2,945			2,945		143,157	143,157			
1840801	WEST VALLEY CITY	UT		04/24/2023		9,317,405		957			957		87,883	87,883			
1840901	MOAB	UT		12/31/2023				8,090			8,090		153,959	153,959			
1841001	HENDERSONVILLE	TN		12/31/2023				411			411		55,520	55,520			
1841101	BURLINGTON	NC		04/24/2023		20,225,341		3,651			3,651		105,770	105,770			
1841201	BREA	CA		04/24/2023		45,712,231		6,054			6,054		307,787	307,787			
1841301	LINDON	UT		04/24/2023		37,345,524		4,688			4,688		221,857	221,857			
1841401	SHELBY TOWNSHIP	MI		04/24/2023		10,068,049		1,018			1,018		69,075	69,075			
1841501	MIAMI	FL		03/10/2022		23,661,746		6,190			6,190		143,997	143,997			
1841601	MESA	AZ		06/01/2022		12,750,621		2,280			2,280		39,475	39,475			
1841701	EVANSVILL	IN		12/31/2023				1,693			1,693		130,906	130,906			
1841801	COLLEGE STATION	TX		06/01/2022		19,424,777		3,483			3,483		65,875	65,875			
1841901	BELLE GLADE	FL		04/24/2023		29,747,810		7,470			7,470		117,741	117,741			
1842001	MARIETTA	GA		04/24/2023		46,039,476		11,929			11,929		193,358	193,358			
1842401	MARCO ISLAND	FL		01/26/2023		11,538,141		1,062			1,062		75,090	75,090			
1843701	ORLAND PARK	IL		03/24/2023		9,036,287		1,059			1,059		36,390	36,390			
1843901	BOCA RATON	FL		12/31/2023				848			848		40,774	40,774			
1844001B	VISALIA	CA		08/02/2022		28,886,198							85,831	85,831			
1844501	LINCOLNWOOD	IL		11/07/2022		2,939,842		170			170		14,066	14,066			
1844901	LACEY	WA		12/13/2022		27,031,224		3,043			3,043		96,695	96,695			
1845901	JEFFERSONVILLE	IN	S	01/26/2023		24,436,303		16,022			16,022		88,774	88,774			
225401	MIAMISBURG	OH		12/29/2023		2,611,273							18,714	18,714			
226301	BEDFORD	TX		12/29/2023		2,730,405		12,857			12,857		20,764	20,764			
227001	CAMILLUS	NY		12/29/2023		3,857,617		10,456			10,456		33,153	33,153			
227201	ALBUQUERQUE	NM		12/29/2023		2,105,876		87			87		16,116	16,116			
227301	CLIVE	IA		12/29/2023		3,207,152		15,975			15,975		30,517	30,517			
227401	BEDFORD	TX		12/29/2023		1,959,842		4,413			4,413		23,248	23,248			

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
227501	TEMECULA	CA		12/29/2023		5,222,153		43,090			43,090		42,570	42,570			
322601	LOS ANGELES	CA		12/31/2023									97,461	97,461			
326701	DRAPER	UT		12/31/2023									77,045	77,045			
327201	SOUTH JORDAN	UT		09/29/2022		43,013,317							255,750	255,750			
328401	SPARTANBURG	SC	S	09/29/2022		11,112,327		12,449			12,449		57,529	57,529			
328402	SPARTANBURG	SC	S	07/05/2022		4,024,551							20,758	20,758			
328901	PHOENIX	AZ		06/01/2022		38,809,834		43,203			43,203		224,740	224,740			
329101	PROVO	UT		09/29/2022		11,164,560		5,084			5,084		66,319	66,319			
329201	PORT WENTWORTH	GA		09/29/2022		63,405,089							359,028	359,028			
329202	PORT WENTWORTH	GA		08/16/2022		10,948,940		2,631			2,631		55,534	55,534			
329301	SAN ANTONIO	TX		09/29/2022		31,906,921							131,240	131,240			
329501	CHINO	CA	S	09/29/2022		5,094,750		22,715			22,715		29,104	29,104			
329901	HOUSTON	TX	S	09/29/2022		29,547,700							38,910	38,910			
1814801	SALT LAKE CITY	UT		06/01/2022		5,155,391							55,722	55,722			
1836201	WENTZVILLE	MO		06/01/2022		40,307,454							290,084	290,084			
1837301	HOUSTON	TX		06/01/2022		34,195,623							143,866	143,866			
1838801	LENEXA	KS		06/01/2022		20,029,795							84,433	84,433			
1821101	WARRENVILLE	IL		09/01/2015		19,906,395							645,471	645,471			
0299999. Mortgages with partial repayments						2,387,686,019		704,191			704,191		30,789,234	30,789,234			
1821101	WARRENVILLE	IL		09/01/2015		19,906,395							19,184,612	19,184,612			
0499999. Mortgages transferred						19,906,395							19,184,612	19,184,612			
0599999 - Totals						2,554,172,902		1,115,461			1,115,461		223,183,338	223,183,338			

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	LOC to American National Property & Casualty Company	Galveston	TX	ANPAC		07/01/2020			15,000,000			
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									15,000,000			XXX
PPG1LM-P0-1	BREF VI Cayman 2 LP	Grand Cayman	CYM	Bam Re Holdings Ltd		12/22/2023			12,001,463			99.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									12,001,463			XXX
PPFUMC-I2-3	Radical Ventures Fund III LP	Toronto		Radical Ventures Fund III GP Inc		07/14/2023			7,700,661			100.000
2599999. Joint Venture Interests - Other - Unaffiliated									7,700,661			XXX
PPFUMC-I2-3	BlueRock- Revolving Credit Facility	New York	NY	Private		02/03/2023			63,875,000			
2999999. Collateral Loans - Unaffiliated									63,875,000			XXX
PPFPF3-KR-4	Boccherini F2 2022-1, LLC - Debt	0	DE	ANICO		10/03/2022			522,899			0.000
PPFUE0-U3-0	Bach F1 2022-1, LLC - Debt	0	DE	ANICO		10/03/2022			493,489			0.000
PPFX3T-HN-6	Brahmns PP 2022-1, LLC - Debt	0	DE	ANICO		10/03/2022			4,000,000			0.000
PPG34T-WS-2	ANTAC ST Collateral Loan			Transfer from Schedule DA		06/07/2023			172,653,233			
3099999. Collateral Loans - Affiliated									177,669,621			XXX
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC		12/06/2019			187,232		877,842	0.607
	Equity Fund 7108 - Oaktree Mezzanine Fund V Feeder (ICI), LP	Los Angeles	CA	Oaktree Capital Management		10/09/2020			190,000		1,452,000	5.430
	Equity Fund 7109 - PineBridge Private Credit II RFF, LP	New York	NY	PineBridge Investments, LLC		11/19/2020			1,122,668		2,425,809	2.997
PPGL2L-ZW-9	OLP Unlevered Feeder Equity	0		OLP		02/26/2024			2,025,000			
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									3,524,900		4,755,651	XXX
PPFTBE-4T-0	Dupre 2022-1, Ltd.-Equity	0	DE	ANICO		06/22/2022			5,064,163			100.000
PPG00J-4T-3	Casals 2022-1, Ltd.-Equity	0	DE	ANICO		06/22/2022			300,176			80.060
PPG00J-4U-0	Bylsma 2022-1, Ltd.-Equity	0	DE	ANICO		06/22/2022			7,219,863			80.060
PPG2KF-I0-3	JOHNSTON 2023-1 LLC - Equity	0	DE	ANICO		12/20/2023			5,049,375			76.190
PPG4KE-RG-7	ISSERLIS 2023-1 LLC - Equity	0	DE	ANICO		12/20/2023			4,850,236			76.190
PPG4KE-RI-3	HARRELL 2023-1, LLC - Equity	0	DE	ANICO		12/20/2023			3,762,285			76.190
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									26,246,098			XXX
PPG3FA-T5-5	ASHBY BLANE HOLDCO 2023-1	Wilmington	DE	ANICO		08/15/2023			1,100,789			100.000
PPGG2N-OV-6	BATES BLANE HOLDCO 2023-1 COMMON STK	Wilmington	DE	ANICO		08/15/2023			1,213,123			100.000
PPGK2P-AE-9	Residential Land Strategy Equity			Transfer from Schedule D		02/27/2024			7,763,632			80.200
PPGK2P-AE-9	Residential Land Strategy Equity			ANICO		02/27/2024			14,030,489			80.000
5399999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Real Estate - Affiliated									24,108,033			XXX
PPF0FY-ZW-2	Boccherini F2 2022-1, LLC - Equity	0	DE	ANICO		10/03/2022			230,099			100.000
PPFSF4-A4-8	Bach F1 2022-1, LLC - Equity	0	DE	ANICO		10/03/2022			221,260			100.000
PPFSF4-DA-1	Brahmns PP 2022-1, LLC - Equity	0	DE	ANICO		10/03/2022			7,899,101			100.000
PPG1FR-MF-7	Ewing Blane HoldCo 2023-1 Equity - BN As	Wilmington	DE	ANICO		08/15/2023			5,915			100.000
PPG4F5-GO-7	CHAMBERLAIN BLANE HOLDCO 2023-1	Wilmington	DE	ANICO		08/15/2023			1,625,389			100.000
PPFV7Q-W3-9	ATREIDES PAUL HOLDCO 2022-1, LTD.	0		Transfer from Schedule D		12/28/2023			653,082			
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated									10,634,846			XXX
6099999. Total - Unaffiliated									75,100,561		4,755,651	XXX
6199999. Total - Affiliated									265,660,061			XXX
6299999 - Totals									340,760,622		4,755,651	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
	LOC to American National Property & Casualty Company	Galveston	TX	ANPCH	01/20/2012	06/11/2024					25,715	25,715		15,025,715	15,025,715				25,715
	LOC to American National Life Insurance Company of New York	Galveston	TX	ANICONY	06/30/2020	04/23/2024					163,938	163,938		30,771,360	30,771,360				163,938
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated											189,653	189,653		45,797,075	45,797,075				189,653
	Equity Fund 7068 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Return of Capital	10/31/2018	06/14/2024	1,243,552							1,243,552	1,243,552				
	Equity Fund 7115 - Metropolitan Partners Fund VII LP	New York	NY	Disposal	02/01/2021	04/23/2024	3,293,638							3,293,638	3,293,638				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							4,537,190							4,537,190	4,537,190				
	Land - Moody Rambin	Houston	TX	Parkside Capital	12/31/2014	05/31/2024	396,000							396,000	396,000				
2299999. Joint Venture Interests - Real Estate - Affiliated							396,000							396,000	396,000				
	Equity Fund 7051 - Shinnecock Income Fund, LP	Los Angeles	CA	Return of Capital	12/01/2015	05/21/2024	846,648							846,648	846,648				
2599999. Joint Venture Interests - Other - Unaffiliated							846,648							846,648	846,648				
PPFUMC-I2-3	BlueRock- Revolving Credit Facility	New York	NY	Private	02/03/2023	06/12/2024								81,212,500	81,212,500				
2999999. Collateral Loans - Unaffiliated														81,212,500	81,212,500				
PPG34T-WS-2	ANTAC ST Collateral Loan				06/07/2023	06/06/2024								101,500,000	101,500,000				
3099999. Collateral Loans - Affiliated														101,500,000	101,500,000				
	Centerline Capital Partnership XXXV	Denver	CO	Liquidation Distribution	12/22/2014	06/11/2024	33,908		(14,128)			(14,128)		19,780	101,402		81,622	81,622	
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							33,908		(14,128)			(14,128)		19,780	101,402		81,622	81,622	
	Equity Fund 7089 - PineBridge Private Credit Rated Feeder, LP	New York	NY	Return of Capital	12/06/2019	06/28/2024	164,397							164,397	164,397				
	Equity Fund 7100 - Benefit Street Partners SOF II	New York	NY	Return of Capital	04/01/2020	04/23/2024	414,134							414,134	414,134				
	Equity Fund 7112 - Monroe Private Credit Feeder Fund IV Structured Note, LP	Chicago	IL	Return of Capital	12/11/2020	05/24/2024	391,065							391,065	391,065				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							969,596							969,596	969,596				
PPG2KF-I0-3	JOHNSTON 2023-1 LLC - Equity		DE	Rebalancing	12/20/2023	04/18/2024	2,108,277							2,108,277	2,108,277				
PPG4KE-RG-7	ISSERLIS 2023-1 LLC - Equity		DE	Rebalancing	12/20/2023	04/18/2024	3,029,051							3,029,051	3,029,051				
PPG4KE-RI-3	HARRELL 2023-1, LLC - Equity		DE	Rebalancing	12/20/2023	04/18/2024	2,213,397							2,213,397	2,213,397				
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							7,350,725							7,350,725	7,350,725				
6099999. Total - Unaffiliated							6,387,342		(14,128)			(14,128)		87,585,714	87,667,336		81,622	81,622	
6199999. Total - Affiliated							7,746,725				189,653	189,653		155,043,800	155,043,800				189,653
6299999 - Totals							14,134,067		(14,128)		189,653	175,525		242,629,514	242,711,136		81,622	81,622	189,653

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-KE-0	UNITED STATES TREAS		04/02/2024	Burrows Capital Advisors thru Cetera		89,374	90,000	197	1.A
0109999999. Subtotal - Bonds - U.S. Governments						89,374	90,000	197	XXX
00139P-AA-6	AIG SUNAMERICA GLOBA		05/13/2024	PRIVATE		2,167,380	2,000,000	23,000	1.E FE
010392-FP-8	ALABAMA PWR CO		05/13/2024	PRIVATE		1,239,713	1,482,000	22,080	1.F
031162-DS-6	AMGEN INC		05/13/2024	PRIVATE		1,781,883	1,796,000	20,395	2.A FE
031162-DU-1	AMGEN INC		05/13/2024	PRIVATE		8,308,795	8,419,000	98,163	2.A FE
03522A-AJ-9	ANHEUSER-BUSCH COS L		05/13/2024	PRIVATE		2,574,051	2,797,000	39,593	1.G FE
03523T-BU-1	ANHEUSER BUSCH INBEV		05/13/2024	PRIVATE		3,230,543	3,213,000	54,478	1.G FE
035240-AG-5	ANHEUSER-BUSCH INBEV		05/13/2024	PRIVATE		1,111,025	1,181,000	18,409	1.G FE
036752-AD-5	ELEVANCE HEALTH INC		05/13/2024	PRIVATE		5,327,871	6,405,000	127,655	2.A FE
039483-BM-3	ARCHER DANIELS MIDLA		05/13/2024	PRIVATE		2,698,272	3,600,000	22,500	1.F FE
040555-CM-4	ARIZONA PUB SVC CO		05/13/2024	PRIVATE		2,263,573	2,482,000	26,915	2.A
054561-AM-7	EQUITABLE HLDGS INC		05/13/2024	PRIVATE		1,787,180	2,000,000	6,944	2.A FE
05526D-BF-1	BAT CAPITAL CORP		05/13/2024	PRIVATE		15,121,210	19,441,000	220,655	2.A FE
06051G-KQ-1	BANK AMERICA CORP		05/13/2024	PRIVATE		10,333,897	11,022,000	25,191	1.G FE
06849R-AK-8	BARRICK NORTH AMERIC		05/13/2024	PRIVATE		2,845,402	2,821,000	6,308	2.A FE
092113-AS-8	BLACK HILLS CORP		05/13/2024	PRIVATE		3,928,888	5,530,000	18,254	2.A
09261B-AD-2	BLACKSTONE HLDGS FIN		05/13/2024	PRIVATE		2,535,675	3,245,000	18,929	1.E FE
110122-DL-9	BRISTOL-MYERS SQUIBB		05/13/2024	PRIVATE		2,212,934	2,567,000	27,577	1.F FE
110122-DR-6	BRISTOL-MYERS SQUIBB		05/13/2024	PRIVATE		10,970,313	16,536,000	2,159	1.F FE
114259-AU-8	BROOKLYN UNION GAS C		05/13/2024	PRIVATE		3,099,179	4,020,000	35,574	2.A FE
12189L-AN-1	BURLINGTON NORTHN SA		05/13/2024	PRIVATE		5,439,756	6,196,000	47,018	1.G FE
12189L-AU-5	BURLINGTON NORTHN SA		05/13/2024	PRIVATE		1,567,893	1,775,000	16,601	1.D FE
125523-BK-5	THE CIGNA GROUP		05/13/2024	PRIVATE		3,815,962	5,025,000	16,447	2.A
133434-AB-6	CAMERON LNG LLC		05/13/2024	PRIVATE		1,212,587	1,482,000	16,312	1.F FE
209111-EQ-2	CONSOLIDATED EDISON		05/13/2024	PRIVATE		5,652,480	5,587,000	145,076	1.G FE
254687-EB-8	DISNEY WALT CO		05/13/2024	PRIVATE		4,114,917	3,770,000	100,533	1.G FE
260543-BY-8	DOW CHEMICAL CO		05/13/2024	PRIVATE		7,486,625	5,643,000		2.B FE
260543-CG-6	DOW CHEMICAL CO		05/13/2024	PRIVATE		7,579,861	9,064,000		2.B FE
26078J-AF-7	DUPONT DE NEMOURS IN		05/13/2024	PRIVATE		1,102,813	1,140,000		2.A FE
29250R-AP-1	ENBRIDGE ENERGY PART		05/13/2024	PRIVATE		5,784,474	5,048,000	32,233	2.A
29273R-AF-6	ENERGY TRANSFER L P		05/13/2024	PRIVATE		2,952,429	2,829,000	15,618	2.B FE
29273R-AJ-8	ENERGY TRANSFER L P		05/13/2024	PRIVATE		12,069,744	10,681,000	298,178	2.B FE
29379V-AW-3	ENTERPRISE PRODS OPE		05/13/2024	PRIVATE		15,103,782	16,528,000	200,402	1.G FE
30303M-8R-6	META PLATFORMS INC		05/13/2024	PRIVATE		6,735,706	6,567,000		1.D FE
341081-ET-0	FLORIDA PWR & LT CO		05/13/2024	PRIVATE		1,650,044	1,697,000	38,267	1.E FE
341099-CL-1	DUKE ENERGY FLA LLC		05/13/2024	PRIVATE		5,583,495	5,219,000	139,173	1.F FE
373334-JW-2	GEORGIA PWR CO		05/13/2024	PRIVATE		1,033,840	1,209,000	8,665	2.A FE
375558-AX-1	GILEAD SCIENCES INC		05/13/2024	PRIVATE		1,830,577	2,022,000	11,862	2.A FE
375558-BD-4	GILEAD SCIENCES INC		05/13/2024	PRIVATE		1,223,024	1,369,000	13,367	2.A FE
378272-BV-9	GLENCORE FDG LLC		05/13/2024	PRIVATE		7,026,860	7,233,000	48,544	2.A FE
38141G-A5-3	GOLDMAN SACHS GROUP		05/13/2024	PRIVATE		3,053,017	2,849,000	10,904	1.F FE
403956-AL-9	HILTON USA TRUST		05/07/2024	PRIVATE		3,657,957	3,667,125		3.A
406216-AW-1	HALLIBURTON CO		05/13/2024	PRIVATE		4,066,023	3,694,000	41,250	2.A FE
454889-AM-8	INDIANA MICH PWR CO		05/13/2024	PRIVATE		3,082,920	3,000,000	30,250	2.A FE
455434-BW-9	INDIANAPOLIS PWR & L		05/13/2024	PRIVATE		15,095,173	15,439,000	139,337	1.F FE
458140-CC-2	INTEL CORP		05/13/2024	PRIVATE		6,383,932	7,245,000	101,631	1.G FE
458140-CK-4	INTEL CORP		05/13/2024	PRIVATE		8,686,991	8,701,000	135,470	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
459200-KB-6	INTERNATIONAL BUSINE		05/13/2024	PRIVATE		2,760,582	3,216,000		1.G FE
459200-KC-4	INTERNATIONAL BUSINE		05/13/2024	PRIVATE		3,624,038	4,444,000		1.G FE
46647P-DH-6	JPMORGAN CHASE & CO		05/13/2024	PRIVATE		2,622,359	2,710,000	40,674	1.E FE
49446R-AQ-2	KIMCO REALTY CORP		05/13/2024	PRIVATE		4,199,831	5,568,000	104,632	2.A FE
494550-AW-6	KINDER MORGAN ENERGY		05/13/2024	PRIVATE		5,132,146	4,718,000	109,300	2.B FE
548661-EF-0	LOWES COS INC		05/13/2024	PRIVATE		3,117,235	3,975,000	21,620	2.A FE
55336V-AM-2	MPLX LP		05/13/2024	PRIVATE		4,154,145	4,757,000	17,839	2.B FE
58013M-FK-5	MCDONALDS CORP		05/13/2024	PRIVATE		1,087,788	1,488,000	11,088	2.A FE
581557-BC-8	MCKESSON CORP		05/13/2024	PRIVATE		5,244,121	5,915,000	48,138	2.A FE
594918-CW-2	MICROSOFT CORP		06/06/2024	DIRECT		10,000	10,000	56	1.A FE
610202-BP-7	MONONGAHELA POWER CO		05/13/2024	PRIVATE		1,946,896	2,077,000	42,984	1.G FE
61747Y-EU-5	MORGAN STANLEY		05/13/2024	PRIVATE		7,378,799	7,699,000	120,240	1.E FE
638612-AL-5	NATIONWIDE FINL SVCS		05/13/2024	PRIVATE		2,519,100	2,799,000	72,937	2.A FE
638612-AM-3	NATIONWIDE FINL SVCS		05/13/2024	PRIVATE		1,281,351	1,711,000	30,584	1.G FE
666807-BH-4	NORTHROP GRUMMAN COR		05/13/2024	PRIVATE		3,029,079	3,359,000	72,685	2.A FE
667274-AD-6	NORTHWELL HEALTHCARE		05/13/2024	PRIVATE		5,422,111	7,287,000	10,794	1.G FE
668074-AU-1	NORTHWESTERN ENERGY		05/13/2024	PRIVATE		6,574,268	8,093,000		1.G FE
678858-BP-5	OKLAHOMA GAS & ELEC		05/13/2024	PRIVATE		1,110,879	1,296,000	9,828	1.G FE
68268N-AD-5	ONEOK PARTNERS LP		05/13/2024	PRIVATE		2,708,744	2,525,000	14,414	2.B FE
68389X-AH-8	ORACLE CORP		05/13/2024	PRIVATE		1,308,445	1,270,000	26,941	2.B
72284L-AA-7	PINE STR TR II		05/13/2024	PRIVATE		2,517,941	2,757,000	38,377	2.A FE
744533-BJ-8	PUBLIC SVC CO OKLA		05/13/2024	PRIVATE		12,167,585	11,372,000		2.A FE
74456Q-AU-0	PUBLIC SVC ELEC & GA		05/13/2024	PRIVATE		2,414,653	2,487,000	5,199	1.F FE
75513E-CA-7	RAYTHEON TECHNOLOGIE		05/13/2024	PRIVATE		7,254,919	7,930,000	32,216	2.A FE
758750-AM-5	REGAL REXNORD CORPOR		05/02/2024	DIRECT		10,000	10,000	29	2.C FE
797440-BF-0	SAN DIEGO GAS & ELEC		05/13/2024	PRIVATE		3,111,646	3,146,000		1.F FE
816851-AP-4	SEMPRA		05/13/2024	PRIVATE		4,560,748	4,525,000	22,625	2.B FE
816851-BH-1	SEMPRA		05/13/2024	PRIVATE		4,974,860	6,103,000	66,997	2.B FE
81758F-AB-6	SERVICE EXP ISSUER L		05/22/2024	DIRECT		8,405,794	8,495,000		2.C FE
828807-CE-5	SIMON PPTY GROUP LP		05/13/2024	PRIVATE		3,068,834	2,802,000	54,639	1.G FE
828807-DH-7	SIMON PPTY GROUP LP		05/13/2024	PRIVATE		1,474,138	2,180,000	12,202	1.G FE
828807-DV-6	SIMON PPTY GROUP LP		05/13/2024	PRIVATE		1,792,638	1,800,000	19,598	1.G FE
842400-FW-8	SOUTHERN CALIF EDISO		05/13/2024	PRIVATE		8,660,112	11,101,000	72,157	1.G FE
842400-GK-3	SOUTHERN CALIF EDISO		05/13/2024	PRIVATE		2,279,046	2,918,000	24,742	1.G FE
842434-CT-7	SOUTHERN CALIF GAS C		05/13/2024	PRIVATE		2,519,045	3,321,000	32,795	1.D FE
855244-AH-2	STARBUCKS CORP		05/13/2024	PRIVATE		2,305,818	2,768,000	48,950	2.A
871829-BM-8	SYSCO CORP		05/13/2024	PRIVATE		4,241,445	3,900,000	31,460	2.B FE
880451-AU-3	TENNESSEE GAS PIPELI		05/13/2024	PRIVATE		8,357,080	7,368,000	68,666	2.B FE
907818-EK-0	UNION PAC CORP		05/13/2024	PRIVATE		1,516,590	2,104,000	18,041	1.G
913017-BT-5	RTX CORPORATION		05/13/2024	PRIVATE		3,714,308	4,258,000	87,044	2.A FE
91324P-CX-8	UNITEDHEALTH GROUP I		05/13/2024	PRIVATE		3,197,387	3,845,000	53,830	1.F FE
91324P-EL-2	UNITEDHEALTH GROUP I		05/13/2024	PRIVATE		1,986,002	2,214,000		1.F FE
91324P-FD-9	UNITEDHEALTH GROUP I		05/13/2024	PRIVATE		3,085,722	3,172,000	26,169	1.F FE
92277G-AQ-0	VENTAS RLTY LTD PART		05/13/2024	PRIVATE		1,362,729	1,596,000	6,484	2.A FE
927804-FE-9	VIRGINIA ELEC & PWR		05/13/2024	PRIVATE		1,249,705	1,178,000	34,285	2.A FE
928668-BX-9	VOLKSWAGEN GROUP AME		05/13/2024	PRIVATE		3,680,680	3,626,000	37,438	1.G FE
94973V-BF-3	ELEVANCE HEALTH INC		05/13/2024	PRIVATE		6,511,428	7,005,000	119,085	2.A FE
95000U-2M-4	WELLS FARGO & CO		05/13/2024	PRIVATE		5,095,303	5,612,000	32,040	2.A FE

SCHEDULE D - PART 3

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

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95000U-3H-4	WELLS FARGO & CO		05/13/2024	PRIVATE		4,495,495	4,246,000	16,843	1.E FE
95709T-AM-2	EVERGY KANS CENT INC		05/13/2024	PRIVATE		1,650,612	2,024,000	39,187	1.F FE
PPFSL7-NH-1	ARM MASTER TRUST LLC - SERIES 2020-1		06/24/2024	VARIOUS		24,538,462	24,538,462	10,385	1.F PL
PPG1DL-LM-8	CIDRON Spirit Limited		06/28/2024	PRIVATE		416,205	446,067		1.F PL
PPGGF2-2N-4	ABPCI II DIRECT LENDING FUNDING VII LP		06/27/2024	PRIVATE		36,448,001	36,468,001	5,429	2. Z
PPGGG9-61-2	ELEMENTS FINCO LIMITED		04/29/2024	PRIVATE		11,861,490	11,981,302		3. Z
PPGJ9B-0T-4	BIP Loan 1		05/24/2024	PRIVATE		122,385,000	123,000,000		3. Z
PPGJ9B-0U-1	BIP Loan 2		05/24/2024	PRIVATE		122,385,000	123,000,000		3. Z
136375-BE-1	CDN NATL RAILWAY	A	05/13/2024	PRIVATE		4,220,470	3,800,000	85,019	1.F FE
867229-AE-6	SUNCOR ENERGY INC NE	A	05/13/2024	PRIVATE		2,477,219	2,365,000	64,052	2.A FE
86722T-AB-8	SUNCOR ENERGY INC NE	A	05/13/2024	PRIVATE		12,550,132	11,640,000	363,233	2.A FE
893526-8Z-9	TRANSCANADA CORP	A	05/13/2024	PRIVATE		1,653,810	1,428,000	36,295	2.B FE
893526-DJ-9	TRANSCANADA PIPELINE	A	05/13/2024	PRIVATE		10,495,037	10,371,000	288,199	2.B FE
89352H-AE-9	TRANSCANADA PIPELINE	A	05/13/2024	PRIVATE		2,913,787	2,582,000	46,799	2.B FE
06738E-AJ-4	BARCLAYS PLC	D	05/13/2024	PRIVATE		1,426,215	1,500,000	19,250	2.A FE
06738E-AV-7	BARCLAYS PLC	D	05/13/2024	PRIVATE		1,115,088	1,241,000	21,330	2.A FE
06738E-CA-1	BARCLAYS PLC	D	05/13/2024	PRIVATE		1,133,721	1,138,000	17,437	2.A FE
06738E-CE-3	BARCLAYS PLC	D	05/13/2024	PRIVATE		2,457,695	2,235,000	6,002	2.A FE
225401-BB-3	UBS GROUP AG	D	05/13/2024	PRIVATE		8,463,043	7,021,000		1.G FE
25156P-AR-4	DEUTSCHE TELEKOM INT	D	05/13/2024	PRIVATE		7,655,372	8,404,000	78,525	2.A FE
268317-BB-9	ELECTRICITE DE FRANC	D	05/13/2024	PRIVATE		15,070,107	16,038,000	61,479	2.A FE
29278G-BB-3	ENEL FIN INTL N.V.	D	05/13/2024	PRIVATE		4,185,335	3,500,000	23,358	2.A FE
449276-AG-9	IBM INTL CAP PTE LTD	D	05/13/2024	PRIVATE		8,135,354	8,655,000	127,421	1.G FE
55608J-BN-7	MACQUARIE GROUP LIMI	D	05/13/2024	PRIVATE		13,808,261	13,730,000	336,785	1.F FE
89157X-AC-5	TOTALENERGIES CAP SA	D	05/13/2024	PRIVATE		1,881,784	1,873,000	11,733	1.E FE
902613-AT-5	UBS GROUP AG	D	05/13/2024	PRIVATE		3,011,627	3,158,000	43,756	1.G FE
MM005A-2I-U	ALEXANDRITE MONNET	B	05/08/2024	DIRECT		43,490,200	42,870,000		4.A
PPFY4U-5T-0	ORCHARD FUNDING LIMITED CORPORATE	B	06/28/2024	PRIVATE		306,859	328,876		1.G PL
PPGI8Y-NB-1	IRIS Global Inc.	D	05/09/2024	PRIVATE		3,792,257	3,811,314		.
PPGN51-2H-5	IRIS TL GBP B1	B	04/29/2024	PRIVATE		22,617,003	23,116,099		.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						900,319,380	936,255,246	5,824,256	XXX
2509999997. Total - Bonds - Part 3						900,408,754	936,345,246	5,824,453	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						900,408,754	936,345,246	5,824,453	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
PPG820-R0-1	One Liberty Plaza Property Holdings		06/14/2024	PRIVATE	13,300,000.000	13,300,000			
PPGIAL-SH-8	Equity investment in 2 Manhattan West		06/13/2024	PRIVATE	3,617.500	36,175,000			
PPGIAS-1F-6	Equity investment in Jordan Creek		06/18/2024	PRIVATE	1,770.720	17,707,200			
PPGJA4-KK-5	Equity investment in 200 Vesey		06/13/2024	PRIVATE	1,610.720	16,107,200			
PPGKC0-70-5	Tysons Galleria Property Holdings Ltd		06/14/2024	PRIVATE	1,616.870	16,168,700			
PPFNFE-2P-9	Primary Wave F1 2022-1, LLC - Class A		05/09/2024	PRIVATE		531,834			
PPFNFE-61-8	PW Publishing Partners, LLC - Class C		06/26/2024	PRIVATE		4,759,640			
PPFOFZ-03-1	PW Publishing Partners, LLC - Class !		06/26/2024	PRIVATE		28,256,505			
PPFREX-4A-0	Primary Wave F2 2022-1, LLC - Class C		05/09/2024	PRIVATE		111,843			
PPFSF4-D9-4	PW Publishing Partners, LLC - Class B		06/26/2024	PRIVATE		7,139,460			
PPFTEV-A2-1	Primary Wave F2 2022-1, LLC - Class B		05/09/2024	PRIVATE		167,197			
PPFUE0-TX-6	Primary Wave F1 2022-1, LLC - Class B		05/09/2024	PRIVATE		159,550			
PPFUE0-U2-2	Primary Wave F1 2022-1, LLC - Class C		05/09/2024	PRIVATE		106,367			
PPFY3L-J9-0	Primary Wave F2 2022-1, LLC - Class A		05/09/2024	PRIVATE		557,798			

STATEMENT AS OF JUNE 30, 2024 OF THE American National Insurance Company

SCHEDULE D - PART 3

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

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PPG2CC-70-1	2022 Ceres Note Issuer LP CORPORATE		06/25/2024	PRIVATE		6,257,737			
PPG2CC-71-9	2022 Ganymede Note Issuer LP		06/25/2024	PRIVATE		6,257,737			
PPG2CC-72-7	2022 Titan Note Issuer LP		06/25/2024	PRIVATE		6,257,737			
PPG2KF-HU-8	ISSERLIS 2023-1 LLC - Class B		06/14/2024	PRIVATE		11,161,119			
PPG2KF-HV-6	ISSERLIS 2023-1 LLC - Class E		06/14/2024	PRIVATE		6,976,898			
PPG2KF-HW-4	JOHNSTON 2023-1 LLC - Class B		06/14/2024	PRIVATE		15,225,537			
PPG2KF-HX-2	JOHNSTON 2023-1 LLC - Class C		06/14/2024	PRIVATE		5,462,150			
PPG2KF-HY-0	JOHNSTON 2023-1 LLC - Class F		06/14/2024	PRIVATE		4,526,435			
PPG2KF-I1-1	HARRELL 2023-1, LLC - Class F		06/14/2024	PRIVATE		2,831,469			
PPG3L5-UE-8	HARRELL 2023-1, LLC - Class C		06/14/2024	PRIVATE		3,268,768			
PPG3L5-UF-5	HARRELL 2023-1, LLC - Class D		06/14/2024	PRIVATE		2,375,613			
PPG4CB-7I-0	2022 Europa Note Issuer LP		06/25/2024	PRIVATE		6,320,683			
PPG4CB-7J-8	2022 Io Note Issuer LP		06/25/2024	PRIVATE		6,992,100			
PPG4KE-R9-3	HARRELL 2023-1, LLC - Class A		06/14/2024	PRIVATE		26,913,562			
PPG4KE-RA-0	ISSERLIS 2023-1 LLC - Class C		06/14/2024	PRIVATE		4,071,416			
PPG4KE-RB-8	ISSERLIS 2023-1 LLC - Class F		06/14/2024	PRIVATE		3,449,668			
PPG4KE-RC-6	JOHNSTON 2023-1 LLC - Class E		06/14/2024	PRIVATE		8,574,207			
PPG4KE-RH-5	HARRELL 2023-1, LLC - Class E		06/14/2024	PRIVATE		6,080,143			
PPGG7W-EG-9	ISSERLIS 2023-1 LLC - Class A		06/14/2024	PRIVATE		30,919,127			
PPGG7W-EH-7	ISSERLIS 2023-1 LLC - Class D		06/14/2024	PRIVATE		2,839,669			
PPGG7W-EI-5	JOHNSTON 2023-1 LLC - Class A		06/14/2024	PRIVATE		44,036,946			
PPGG7W-EJ-3	JOHNSTON 2023-1 LLC - Class D		06/14/2024	PRIVATE		3,721,684			
PPGG7W-EO-2	HARRELL 2023-1, LLC - Class B		06/14/2024	PRIVATE		9,022,696			
PPGGHA-HQ-1	AMERICAN NATIONAL GROUP INC.		05/07/2024	PRIVATE		1,300,000,000			
PPGL5H-JX-1	Primary Wave Music Publishing LLC		06/28/2024	PRIVATE		80,690,607			
PPGN7D-OG-1	La Cantera Property Holdings Ltd		06/21/2024	PRIVATE	1,739.450	17,394,500			

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 Admini-strative Symbol
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,762,876,502	XXX		XXX
5989999997. Total - Common Stocks - Part 3						1,762,876,502	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,762,876,502	XXX		XXX
5999999999. Total - Preferred and Common Stocks						1,762,876,502	XXX		XXX
6009999999 - Totals						2,663,285,256	XXX	5,824,453	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133EG-AM-7	FEDERAL FARM CR BKS		05/16/2024	MATURITY		90,000	90,000	94,512	90,421		(421)		(421)		90,000				810	05/16/2024	1.B FE
38382D-GX-1	GNMA REMIC TRUST		06/01/2024	MBS PAYDOWN		33,229	33,229	34,081	33,274		(44)		(44)		33,229				475	02/20/2050	1.A
831628-CY-6	SBA PC FIX 100087		05/15/2024	VARIOUS		2,051	2,051	2,253	2,080		(29)		(29)		2,051				62	09/25/2036	1.A
0109999999. Subtotal - Bonds - U.S. Governments						125,280	125,280	130,846	125,775		(494)		(494)		125,280				1,347	XXX	XXX
13049G-AA-8	CALIFORNIA MUN FIN A		04/01/2024	SINKING FUND REDEMPTION		65,000	65,000	65,000	65,000	65,000			65,000		65,000	65,000		65,000	819	10/01/2035	2.A FE
3137A3-U6-4	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		136,806	136,806	124,814	135,923	135,923	883	883	135,923	883	136,806	136,806		136,806	1,989	12/15/2025	1.B FE
3137A3-WD-7	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		158,301	158,301	144,252	157,238	157,238	1,064	1,064	157,238	1,064	158,301	158,301		158,301	2,295	12/15/2025	1.B FE
3137A5-4H-4	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		153,292	153,292	139,790	152,313	152,313	980	980	152,313	980	153,292	153,292		153,292	2,213	01/15/2026	1.B FE
3137A5-HP-2	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		103,634	103,634	95,927	103,076	103,076	558	558	103,076	558	103,634	103,634		103,634	1,514	01/15/2026	1.B FE
3137A7-DZ-0	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		20,492	20,492	18,645	20,337	20,337	155	155	20,337	155	20,492	20,492		20,492	295	02/15/2026	1.B FE
3137A7-EV-8	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		166,749	166,749	149,320	163,226	163,226	3,523	3,523	163,226	3,523	166,749	166,749		166,749	2,397	02/15/2026	1.B FE
3137A7-RG-7	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		186,400	186,400	172,390	185,194	185,194	1,206	1,206	185,194	1,206	186,400	186,400		186,400	2,702	03/15/2026	1.B FE
3137AP-VQ-0	FHLMC REMIC SERIES		06/01/2024	VARIOUS		355,376	355,376	377,587	356,869	356,869	(1,492)	(1,492)	356,869	(1,492)	355,376	355,376		355,376	8,580	03/15/2026	1.A
31396V-6S-2	FNMA REMIC TRUST		06/01/2024	MBS PAYDOWN		260	260	253	260	260			260		260	260		260	6	06/25/2037	1.A
31397S-RW-6	FNMA REMIC TRUST		06/01/2024	MBS PAYDOWN		165,196	165,196	145,044	163,591	163,591	1,606	1,606	163,591	1,606	165,196	165,196		165,196	2,062	04/25/2026	1.B FE
31398M-PG-5	FNMA REMIC TRUST		04/01/2024	MBS PAYDOWN		12,191	12,191	11,607	12,034	12,034	157	157	12,034	157	12,191	12,191		12,191	163	03/25/2025	1.B FE
31398N-F7-4	FNMA REMIC TRUST		06/01/2024	MBS PAYDOWN		21,171	21,171	21,163	21,165	21,165	6	6	21,165	6	21,171	21,171		21,171	349	10/25/2025	1.A
31398P-W2-1	FNMA REMIC TRUST		06/01/2024	MBS PAYDOWN		66,507	66,507	69,526	66,698	66,698	(191)	(191)	66,698	(191)	66,507	66,507		66,507	1,328	05/25/2030	1.B FE
31398Q-5P-8	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		35,781	35,781	35,803	35,781	35,781			35,781		35,781	35,781		35,781	655	05/15/2030	1.B FE
63607V-AA-4	NATIONAL FIN AUTH N		04/01/2024	VARIOUS		90,000	90,000	90,000	90,000	90,000			90,000		90,000	90,000		90,000	1,972	07/01/2035	2.B FE
63607V-AB-2	NATIONAL FIN AUTH N		04/01/2024	SINKING FUND REDEMPTION		25,000	25,000	25,000	25,000	25,000			25,000		25,000	25,000		25,000	410	10/01/2037	2.B FE
74443D-DU-2	PUBLIC FIN AUTH WIS		06/01/2024	SINKING FUND REDEMPTION		95,478	95,478	95,478	95,478	95,478			95,478		95,478	95,478		95,478	2,449	06/01/2028	2.C FE
977100-AC-0	WISCONSIN ST GEN FD		05/01/2024	SINKING FUND REDEMPTION		315,000	315,000	339,965	315,073	315,073	(73)	(73)	315,073	(73)	315,000	315,000		315,000	8,978	05/01/2026	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,172,634	2,172,634	2,121,564	2,164,256	2,164,256	8,382	8,382	2,164,256	8,382	2,172,634	2,172,634		2,172,634	41,176	XXX	XXX
00108W-AH-3	AEP TEX INC CORPORATE		05/13/2024	PRIVATE		3,356,335	3,545,000	3,417,544	3,417,544		7,443		7,443		3,424,987		(68,652)	(68,652)	63,790	06/01/2028	2.A FE
00138C-AX-6	AIG GLOBAL FDG SR SE		05/13/2024	PRIVATE		1,672,666	1,685,000	1,678,361			350		350		1,678,712		(6,046)	(6,046)	29,937	01/12/2029	1.F FE
00206R-DQ-2	AT&T INC		05/13/2024	PRIVATE		2,619,378	2,680,000	2,633,716			3,662		3,662		2,637,378		(18,000)	(18,000)	80,363	03/01/2027	2.B FE
00287Y-BV-0	ABBVIE INC		05/13/2024	PRIVATE		2,373,775	2,500,000	2,386,700			9,841		9,841		2,396,541		(22,766)	(22,766)	35,646	11/21/2026	1.G FE
008513-AB-9	AGREE LTD PARTNERSHI		05/13/2024	PRIVATE		2,229,797	2,550,000	2,212,074			16,409		16,409		2,228,483		1,313	1,313	21,250	06/15/2028	2.B FE
012653-AD-3	ALBEMARLE CORP		05/13/2024	PRIVATE		4,972,215	5,085,000	4,997,538			6,047		6,047		5,003,585		(31,370)	(31,370)	107,717	06/01/2027	2.B FE
015271-AG-4	ALEXANDRIA REAL ESTA		05/13/2024	PRIVATE		2,399,950	2,500,000	2,395,625			3,942		3,942		2,399,567		383	383	32,813	07/30/2029	2.A FE
01882Y-AE-6	ALLIANT ENERGY FIN L		05/13/2024	PRIVATE		3,204,409	3,135,000	3,210,804			(3,014)		(3,014)		3,207,790		(3,381)	(3,381)	95,857	03/30/2029	2.B FE
02209S-BD-4	ALTRIA GROUP INC		05/13/2024	PRIVATE		1,621,221	1,655,000	1,640,519			653		653		1,641,172		(19,951)	(19,951)	20,081	02/14/2029	2.B FE
03765H-AA-9	APOLLO MGMT HLDGS LP		05/30/2024	MATURITY		15,565,000	15,565,000	15,742,593	15,575,105		(10,105)		(10,105)		15,565,000				311,300	05/30/2024	1.F FE
039482-AB-0	ARCHER DANIELS MIDLA		05/13/2024	PRIVATE		81,347	90,000	82,271	82,271		301		301		82,572		(1,225)	(1,225)	1,853	03/27/2030	1.F FE
039483-BL-5	ARCHER DANIELS MIDLA		05/13/2024	PRIVATE		5,008,132	5,305,000	4,998,530			27,529		27,529		5,026,059		(17,927)	(17,927)	34,630	08/11/2026	1.F FE
04636N-AE-3	ASTRAZENECA FINANCE		05/13/2024	PRIVATE		3,086,784	3,495,000	3,107,300			20,888		20,888		3,128,187		(41,403)	(41,403)	28,373	05/28/2028	1.F FE
04636N-AF-0	ASTRAZENECA FINANCE		05/13/2024	VARIOUS		1,872,142	1,880,000	1,896,262			(904)		(904)		1,895,358		(23,217)	(23,217)	64,155	03/03/2028	1.F FE
05348E-BC-2	AVALONBAY CMNTYS INC		05/13/2024	PRIVATE		2,895,989	3,100,000	2,920,630	2,920,630		11,422		11,422		2,932,052		(36,063)	(36,063)	33,067	01/15/2028	1.G FE
05348E-BG-3	AVALONBAY CMNTYS INC		05/13/2024	PRIVATE		85,652	100,000	86,773	86,773		519		519		87,292		(1,640)	(1,640)	1,623	03/01/2030	1.G FE
05351W-AB-9	AVANGRID INC		05/13/2024	PRIVATE		4,921,836	5,345,000	4,975,981			14,527		14,527		4,990,508		(68,672)	(68,672)	92,528	06/01/2029	2.B FE
05526D-BH-7	BAT CAP CORP		05/13/2024	PRIVATE		4,973,030	5,485,000	4,980,874			18,577		18,577		4,999,451		(26,421)	(26,421)	131,341	09/06/2029	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
05565E-BW-4	BMW US CAP LLC		05/13/2024	PRIVATE		2,293,200	2,500,000	2,294,275			19,874		19,874		2,314,149		(20,949)	(20,949)	8,073	08/12/2026	1.F FE
05723K-AE-0	BAKER HUGHES A GE CO		05/13/2024	PRIVATE		4,958,438	5,270,000	4,976,777			16,601		16,601		4,993,378		(34,941)	(34,941)	73,275	12/15/2027	1.G FE
06051G-GF-0	BANK AMERICA CORP		05/13/2024	PRIVATE		11,316,159	1,370,000	1,323,361	1,323,361		2,967		2,967		1,326,329		(10,170)	(10,170)	16,735	01/20/2028	1.G FE
06051G-JD-2	BANK AMERICA CORP		05/13/2024	PRIVATE		15,034,955	5,280,000	4,997,784			27,297		27,297		5,025,081		9,874	9,874	28,244	06/19/2026	1.G FE
06051G-KM-0	BANK AMERICA CORP		05/13/2024	PRIVATE		12,507,341	2,560,000	2,500,890			6,824		6,824		2,507,714		(373)	(373)	53,663	04/02/2026	1.G FE
06654D-AD-9	BANNER HEALTH		05/13/2024	PRIVATE		15,420,496	6,575,000	5,420,362	5,420,362		38,781		38,781		5,459,143		(38,647)	(38,647)	46,426	01/01/2031	1.D FE
096630-AE-8	BOARDWALK PIPELINES		05/13/2024	PRIVATE		14,979,799	4,950,000	4,987,967			(3,744)		(3,744)		4,984,222		(4,423)	(4,423)	134,173	06/01/2026	2.C FE
10112R-BB-9	BOSTON PPTYS LTD PAR		05/13/2024	PRIVATE		16,332,857	7,165,000	6,355,186			32,227		32,227		6,387,413		(54,556)	(54,556)	97,444	06/21/2029	2.B FE
10112R-BG-8	BOSTON PPTYS LTD PAR		05/13/2024	PRIVATE		11,132,307	1,100,000	1,140,744			(2,416)		(2,416)		1,138,329		(6,022)	(6,022)	33,825	12/01/2027	2.B FE
10373Q-BX-7	BP CAP MKTS AMER INC		05/13/2024	PRIVATE		14,950,875	5,020,000	4,977,179			2,162		2,162		4,979,342		(28,467)	(28,467)	81,906	04/10/2029	1.E FE
110122-CP-1	BRISTOL-MYERS SQUIBB		05/13/2024	PRIVATE		12,228,377	2,405,000	2,257,044			6,117		6,117		2,263,162		(34,785)	(34,785)	24,758	07/26/2029	1.F FE
12327B-AA-4	BUSINESS JET SECURITIES LLC		06/15/2024	MBS PAYDOWN		383,345	383,345	386,220	383,653		(308)		(308)		383,345				2,903	04/15/2036	1.F FE
12327F-AA-5	BUSINESS JET SEC LLC		04/15/2024	MBS PAYDOWN		897,992	897,992	904,727	903,921		(5,929)		(5,929)		897,992				8,923	11/15/2035	1.F FE
125523-AH-3	CIGNA CORP CORPORATE		05/13/2024	PRIVATE		12,406,062	2,490,000	2,435,569			2,792		2,792		2,438,360		(32,298)	(32,298)	63,547	10/15/2028	2.A FE
125523-CB-4	CIGNA CORP NEW		05/13/2024	PRIVATE		12,383,250	2,500,000	2,392,200			8,435		8,435		2,400,635		(17,385)	(17,385)	59,972	03/01/2027	2.A FE
12563L-AN-7	CLI FDG VI LLC		06/18/2024	MBS PAYDOWN		222,750	222,750	224,978	222,878		(128)		(128)		222,750				1,931	09/18/2045	1.F FE
126650-CU-2	CVS HEALTH CORP		05/13/2024	PRIVATE		474,860	500,000	477,450			2,377		2,377		479,827		(4,967)	(4,967)	6,549	06/01/2026	2.B FE
126650-DG-2	CVS HEALTH CORP		05/13/2024	PRIVATE		12,065,534	2,290,000	2,097,915			7,774		7,774		2,105,689		(40,155)	(40,155)	55,819	08/15/2029	2.B FE
12665U-AA-2	CVS PTC 2013		06/03/2024	SINKING FUND REDEMPTION		210,365	210,365	219,274	211,051		(686)		(686)		210,365				4,125	01/10/2036	2.B FE
12667F-4F-9	CWALT INC 2005-7CB		06/01/2024	VARIOUS		6,134	6,134	6,000	6,149		(15)		(15)		6,134				245	01/25/2035	3.B FM
133131-AX-0	CAMDEN PPTY TR		05/13/2024	PRIVATE		19,672,158	10,700,000	9,816,632	7,545,207		38,161		38,161		9,854,792		(182,634)	(182,634)	125,458	07/01/2029	1.G FE
141781-CA-0	CARGILL INC		05/13/2024	PRIVATE		409,904	415,000	411,141			381		381		411,521		(1,617)	(1,617)	7,314	06/24/2026	1.F FE
15189Y-AG-1	CENTERPOINT ENERGY R		05/13/2024	PRIVATE		499,465	500,000	507,570			(430)		(430)		507,140		(7,675)	(7,675)	18,521	03/01/2028	1.G FE
16162X-AH-0	CHASE MORTGAGE FIN T		06/01/2024	MBS PAYDOWN		209	209	207			2		2		209					11/25/2025	5.C
16412X-AG-0	CHENIERE CORPUS CHRI		05/13/2024	PRIVATE		4,959,236	4,995,000	4,980,465			1,130		1,130		4,981,594		(22,359)	(22,359)	95,998	06/30/2027	2.B FE
166754-AP-6	CHEVRON PHILLIPS CHE		05/13/2024	PRIVATE		4,997,190	5,225,000	4,987,158			18,940		18,940		5,006,098		(8,908)	(8,908)	80,929	12/01/2026	1.G FE
172967-LW-9	CITIGROUP INC		05/13/2024	PRIVATE		2,895,813	3,040,000	2,925,300	2,925,300		5,490		5,490		2,930,790		(34,977)	(34,977)	69,510	04/23/2029	1.G FE
172967-MP-3	CITIGROUP INC		05/13/2024	PRIVATE		2,455,726	2,600,000	2,492,399	2,492,399		3,588		3,588		2,495,987		(40,261)	(40,261)	71,695	03/31/2031	1.G FE
17307G-L2-2	CITIGROUP MTG LN TR		06/01/2024	MBS PAYDOWN		16,777	16,777	15,902	16,735		41		41		16,777				390	11/25/2035	1.D FM
19260M-AA-4	COINSTAR FUNDING LLC		04/25/2024	MBS PAYDOWN		61,563	61,563	63,618	61,563						61,563				1,606	04/25/2047	2.C FE
20030N-CT-6	COMCAST CORP NEW		05/13/2024	PRIVATE		540,400	560,000	547,165			657		657		547,821		(7,421)	(7,421)	13,557	10/15/2028	1.G FE
20030N-ED-9	COMCAST CORP NEW		05/13/2024	PRIVATE		760,283	775,000	766,095			398		398		766,493		(6,211)	(6,211)	11,754	01/15/2029	1.G FE
207597-ER-2	CONNECTICUT LT & PWR		05/13/2024	PRIVATE		1,016,815	1,035,000	1,027,962			326		326		1,028,288		(11,473)	(11,473)	14,973	01/01/2029	1.E FE
210518-DV-5	CONSUMERS ENERGY CO		05/13/2024	PRIVATE		1,683,474	1,695,000	1,707,848			(598)		(598)		1,707,250		(23,776)	(23,776)	64,829	02/15/2029	1.E FE
224044-CG-0	COX COMMUNICATIONS I		05/13/2024	PRIVATE		15,006,139	5,240,000	4,986,751			21,883		21,883		5,008,633		(2,495)	(2,495)	117,027	09/15/2026	2.B FE
25179M-BF-9	DEVON ENERGY CORP NE		05/13/2024	PRIVATE		14,480,557	4,700,000	4,509,744			7,113		7,113		4,516,857		(36,300)	(36,300)	70,500	01/15/2030	2.B FE
25468P-DM-5	DISNEY WALT CO		05/13/2024	PRIVATE		684,660	735,000	684,189			4,628		4,628		688,817		(4,157)	(4,157)	3,966	07/30/2026	1.G FE
260543-BJ-1	DOW CHEMICAL CO		05/13/2024	PRIVATE		1,376,748	1,255,000	1,396,551			(5,316)		(5,316)		1,391,235		(14,488)	(14,488)	96,156	11/01/2029	2.B FE
26441C-BE-4	DUKE ENERGY CORP NEW		05/13/2024	PRIVATE		459,455	500,000	463,685			1,534		1,534		465,219		(5,764)	(5,764)	7,083	06/15/2029	2.B FE
26442E-AF-7	DUKE ENERGY OHIO INC		05/13/2024	PRIVATE		1,455,729	1,550,000	1,467,230			3,513		3,513		1,470,743		(15,014)	(15,014)	16,344	02/01/2029	1.F FE
26444H-AH-4	DUKE ENERGY FLA LLC		05/13/2024	PRIVATE		4,384,500	5,000,000	4,421,050			22,225		22,225		4,443,275		(58,775)	(58,775)	56,944	12/01/2029	1.F FE
26884A-BJ-1	ERP OPER LTD PARTNER		05/13/2024	PRIVATE		4,230,419	4,480,000	4,271,724	4,271,724		12,897		12,897		4,284,621		(54,202)	(54,202)	110,631	03/01/2028	1.G FE
26884A-BL-6	ERP OPER LTD PARTNER		05/13/2024	PRIVATE		126,517	140,000	127,877	127,877		543		543		128,420		(1,904)	(1,904)	1,563	07/01/2029	1.G FE
26884A-BM-4	ERP OPER LTD PARTNER		05/13/2024	PRIVATE		3,367,479	3,885,000	3,415,588	3,415,588		18,557		18,557		3,434,145		(66,666)	(66,666)	72,844	02/15/2030	1.G FE
281020-AW-7	EDISON INTL		05/13/2024	PRIVATE		530,230	500,000	538,950			(1,470)		(1,470)		537,480		(7,250)	(7,250)	34,750	11/15/2029	2.B 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
281020-AY-3	EDISON INTL		05/13/2024	PRIVATE		4,946,300	5,000,000	4,985,500			1,044		1,044		4,986,544		(40,244)	(40,244)	262,500	11/15/2028	2.B FE
29280H-AA-0	ENEL FIN AMER LLC		05/13/2024	PRIVATE		5,583,576	5,322,000	5,613,636			(17,338)		(17,338)		5,596,298		(12,722)	(12,722)	221,469	10/14/2027	2.A FE
29336U-AB-3	ENLINK MIDSTREAM PAR		04/01/2024	MATURITY		12,060,000	12,060,000	11,385,969	12,035,609		24,391		24,391		12,060,000				265,320	04/01/2024	3.A FE
29364G-AN-3	ENTERGY CORP NEW		05/13/2024	PRIVATE		437,715	500,000	441,340			3,105		3,105		444,445		(6,730)	(6,730)	3,958	06/15/2028	2.B FE
29364W-AW-8	ENTERGY LA LLC		05/13/2024	PRIVATE		4,543,208	4,875,000	4,577,138			16,816		16,816		4,593,954		(50,746)	(50,746)	98,583	04/01/2028	1.F FE
29379V-BT-9	ENTERPRISE PRODS OPE		05/13/2024	PRIVATE		497,500	515,000	502,496			638		638		503,133		(5,633)	(5,633)	12,408	10/16/2028	1.G FE
30034W-AB-2	EVERGY INC		05/13/2024	PRIVATE		9,392,318	10,605,000	9,427,130			44,962		44,962		9,472,091		(79,773)	(79,773)	205,030	09/15/2029	2.B FE
30040W-AF-5	EVERSOURCE ENERGY		05/13/2024	PRIVATE		237,340	250,000	239,103			451		451		239,554		(2,214)	(2,214)	6,611	04/01/2029	2.B FE
30040W-AK-4	EVERSOURCE ENERGY		05/13/2024	PRIVATE		95,574	120,000	96,597	96,597		833		833		97,430		(1,856)	(1,856)	1,485	08/15/2030	2.B FE
30040W-AT-5	EVERSOURCE ENERGY		05/13/2024	PRIVATE		3,924,922	3,925,000	3,976,575			(2,890)		(2,890)		3,973,684		(48,763)	(48,763)	150,927	03/01/2028	2.B FE
30040W-AV-0	EVERSOURCE ENERGY		05/13/2024	PRIVATE		147,929	150,000	148,562			153		153		148,714		(786)	(786)	7,125	05/15/2026	2.B FE
30040W-AW-8	EVERSOURCE ENERGY		05/13/2024	PRIVATE		4,556,488	4,465,000	4,604,933			(5,889)		(5,889)		4,599,044		(42,557)	(42,557)	76,748	02/01/2029	2.B FE
30225V-AH-0	EXTRA SPACE STORAGE		05/13/2024	PRIVATE		2,335,450	2,500,000	2,334,450			6,760		6,760		2,341,210		(5,760)	(5,760)	60,667	04/01/2029	2.B FE
30303M-8G-0	META PLATFORMS INC		05/13/2024	PRIVATE		3,941,038	4,110,000	3,967,465			9,604		9,604		3,977,069		(36,031)	(36,031)	107,888	08/15/2027	1.D FE
30321L-2C-5	F&G GLOBAL FUNDING		05/13/2024	PRIVATE		80,419	95,000	80,247			666		666		80,913		(493)	(493)	1,240	09/20/2028	1.G FE
3136B0-TE-6	FNMA REMIC TRUST		06/01/2024	MBS PAYDOWN		35,902	35,902	37,408	35,949		(47)		(47)		35,902				556	02/25/2048	1.A
362341-6V-6	GSR MTG TR 2006-1F		06/21/2024	MBS PAYDOWN		7,733	7,733	7,645	7,727		5		5		7,733				197	02/25/2036	3.B FM
36270D-AC-2	GS MTG SEC TR		06/15/2024	MBS PAYDOWN		399,417	399,417	397,429	398,023		1,393		1,393		399,417				15,377	11/15/2035	1.D FE
36270D-AE-8	GS MTG SEC TR		06/15/2024	MBS PAYDOWN		299,306	299,306	297,763	298,215		1,091		1,091		299,306				12,063	11/15/2035	1.G FE
36270D-AG-3	GS MTG SEC TR		06/15/2024	MBS PAYDOWN		367,092	367,092	365,061	365,632		1,461		1,461		367,092				16,201	11/15/2035	2.C FE
37045V-AY-6	GENERAL MTRS CO		05/13/2024	PRIVATE		1,234,704	1,245,000	1,250,266			(112)		(112)		1,250,154		(15,450)	(15,450)	39,218	10/15/2029	2.B FE
37045X-EN-2	GENERAL MTRS FINL CO		05/13/2024	PRIVATE		4,942,995	4,910,000	4,982,472			(2,636)		(2,636)		4,979,835		(36,840)	(36,840)	124,987	01/07/2029	2.B FE
37331N-AN-1	GEORGIA PAC CORP		05/13/2024	PRIVATE		5,010,695	5,465,000	4,994,791			46,775		46,775		5,041,566		(30,872)	(30,872)	51,918	05/15/2026	1.G FE
378272-BN-7	GLENCORE FDG LLC		05/13/2024	PRIVATE		4,924,686	4,815,000	5,011,645			(9,420)		(9,420)		5,002,225		(77,539)	(77,539)	179,409	10/06/2028	2.A FE
37959P-AA-5	GLOBAL SC FINANCE SRL		06/17/2024	MBS PAYDOWN		889,021	889,021	903,167	889,984		(963)		(963)		889,021				8,053	10/17/2040	1.F FE
37959P-AG-2	GLOBAL SC FINANCE VII SRL		06/17/2024	MBS PAYDOWN		270,689	270,689	272,719	270,809		(120)		(120)		270,689				2,207	08/17/2041	1.F FE
38141G-WL-4	GOLDMAN SACHS GROUP		05/13/2024	PRIVATE		4,746,488	4,980,000	4,758,837	4,758,837		12,812		12,812		4,771,649		(25,161)	(25,161)	81,694	06/05/2028	2.A FE
38141G-XH-2	GOLDMAN SACHS GROUP		05/13/2024	PRIVATE		64,886	70,000	65,805	65,805		165		165		65,970		(1,084)	(1,084)	1,773	03/15/2030	2.A FE
444859-BQ-4	HUMANA INC		05/13/2024	PRIVATE		4,086,045	4,540,000	4,086,045			36,301		36,301		4,122,346		(36,301)	(36,301)	17,366	02/03/2027	2.B FE
444859-BT-8	HUMANA INC		05/13/2024	PRIVATE		711,924	765,000	716,614			1,993		1,993		718,607		(6,682)	(6,682)	18,241	03/23/2029	2.B FE
444859-BU-5	HUMANA INC		05/13/2024	PRIVATE		1,013,220	1,000,000	1,022,730			(1,210)		(1,210)		1,021,520		(8,300)	(8,300)	40,569	03/01/2028	2.B FE
444859-BZ-4	HUMANA INC		05/13/2024	PRIVATE		913,239	900,000	925,785			(1,133)		(1,133)		924,652		(11,413)	(11,413)	26,738	12/01/2028	2.B FE
44891A-CG-0	HYUNDAI CAP AMER		05/13/2024	PRIVATE		5,466,312	5,465,000	5,492,872			(2,403)		(2,403)		5,490,469		(24,158)	(24,158)	119,220	06/26/2026	1.G FE
44891A-CU-9	HYUNDAI CAP AMER		05/13/2024	PRIVATE		4,420,573	4,465,000	4,498,264			(1,408)		(1,408)		4,496,856		(76,283)	(76,283)	83,483	01/08/2029	1.G FE
45783N-AA-5	INSTAR LEASING III, LLC		06/15/2024	MBS PAYDOWN		64,886	64,886	65,773	64,906		(20)		(20)		64,886				617	02/15/2054	1.F FE
458140-AX-8	INTEL CORP		05/13/2024	PRIVATE		1,620,140	1,710,000	1,633,118			5,666		5,666		1,638,784		(18,645)	(18,645)	54,464	05/11/2027	1.G FE
458140-BH-2	INTEL CORP		05/13/2024	PRIVATE		917,459	1,050,000	931,392			4,607		4,607		935,999		(18,541)	(18,541)	25,725	11/15/2029	1.G FE
458140-BQ-2	INTEL CORP		05/13/2024	PRIVATE		2,413,225	2,500,000	2,434,600			5,077		5,077		2,439,677		(26,452)	(26,452)	59,896	03/25/2027	1.G FE
459200-JZ-5	INTERNATIONAL BUSINE		05/13/2024	PRIVATE		4,989,153	5,170,000	4,993,186			17,819		17,819		5,011,005		(21,851)	(21,851)	170,610	05/15/2026	1.G FE
46619R-AA-4	JGWPT XXXV LLC		06/15/2024	MBS PAYDOWN		65,300	65,300	75,299	65,688		(388)		(388)		65,300				1,071	03/15/2058	1.A FE
46628Y-AS-9	JP MORGAN MTG TR		06/01/2024	MBS PAYDOWN		2,460	2,460	2,437	1,267	1,193			1,193		2,460				64	07/25/2036	1.D FM
46647P-BU-9	JPMORGAN CHASE & CO		05/13/2024	PRIVATE		60,264	75,000	60,967	60,967		413		413		61,379		(1,115)	(1,115)	647	11/19/2031	1.E FE
50077L-AD-8	KRAFT HEINZ FOODS CO		05/13/2024	PRIVATE		889,964	930,000	890,410			4,176		4,176		894,586		(4,622)	(4,622)	12,710	06/01/2026	2.B FE
540424-AT-5	LOEWS CORP		05/13/2024	PRIVATE		4,070,373	4,525,000	4,101,190	4,101,190		16,031		16,031		4,117,221		(46,848)	(46,848)	144,800	05/15/2030	1.G FE
54143M-AA-4	LOGISTICS 1 MI TN VA SR		06/10/2024	SINKING FUND REDEMPTION		23,035	23,035	23,035	23,035						23,035				255	10/10/2042	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55336V-AR-1	MPLX LP		05/13/2024	PRIVATE		497,214	520,000	500,308			1,129		1,129		501,437		(4,223)	(4,223)	13,867	03/15/2028	2.B FE
58769J-AF-4	MERCE-BENZ FINA NA		05/13/2024	PRIVATE		748,507	755,000	752,999			265		265		753,265		(4,758)	(4,758)	22,650	03/30/2026	1.F FE
58769J-AR-8	MERCEDES-BENZ FIN NO		05/13/2024	PRIVATE		746,846	755,000	752,418			133		133		752,551		(5,705)	(5,705)	12,613	01/11/2029	1.F FE
594918-CL-6	MICROSOFT CORP CORPORATE		06/06/2024	DIRECT		6,384	10,000	6,346	6,346		38		38		6,384				181	09/15/2050	1.A FE
617446-8G-7	MORGAN STANLEY		05/13/2024	PRIVATE		6,553,713	6,815,000	6,606,351	4,100,059		8,139		8,139		6,614,489		(60,777)	(60,777)	93,947	01/23/2030	1.G FE
617446-8V-4	MORGAN STANLEY		05/13/2024	PRIVATE		5,036,548	5,410,000	4,995,756			32,889		32,889		5,028,646		7,902	7,902	22,944	12/10/2026	1.E FE
61744Y-AK-4	MORGAN STANLEY		05/13/2024	PRIVATE		2,367,225	2,500,000	2,370,425			6,234		6,234		2,376,659		(9,434)	(9,434)	28,179	07/22/2028	1.G FE
61744Y-AP-3	MORGAN STANLEY		05/13/2024	PRIVATE		1,977,370	2,090,000	1,995,090	1,995,090		4,683		4,683		1,999,773		(22,403)	(22,403)	24,307	01/24/2029	1.G FE
631005-BJ-3	NARRAGANSETT ELEC CO		05/13/2024	PRIVATE		131,747	145,000	133,172	133,172		458		458		133,630		(1,883)	(1,883)	2,954	04/09/2030	1.G FE
63743H-FG-2	NATIONAL RURAL UTILS		05/13/2024	PRIVATE		990,740	1,000,000	1,004,150			(202)		(202)		1,003,948		(13,208)	(13,208)	32,000	03/15/2028	1.F FE
63743H-FM-9	NATIONAL RURAL UTILS		05/13/2024	PRIVATE		2,992,392	3,010,000	3,004,853			430		430		3,005,283		(12,891)	(12,891)	40,133	02/05/2027	1.F FE
63743H-FN-7	NATIONAL RURAL UTILS		05/13/2024	PRIVATE		493,555	500,000	499,905			7		7		499,912		(6,357)	(6,357)	6,736	02/07/2029	1.F FE
666807-CK-6	NORTHROP GRUMMAN COR		05/13/2024	PRIVATE		2,447,950	2,500,000	2,472,775			1,265		1,265		2,474,040		(26,090)	(26,090)	33,542	02/01/2029	2.A FE
670346-AY-1	NUCOR CORP		05/13/2024	PRIVATE		48,930	50,000	49,123			61		61		49,184		(254)	(254)	1,027	05/23/2027	1.G FE
67421Q-AA-0	OASIS MIDSTREAM PART		04/15/2024	VARIOUS		8,012,160	7,704,000	8,003,994			(19,437)		(19,437)		7,984,557		(280,557)	(280,557)	876,223	04/01/2029	2.B FE
678858-BU-4	OKLAHOMA GAS & ELEC		05/13/2024	PRIVATE		4,287,777	4,773,000	4,323,080	4,323,080		17,493		17,493		4,340,573		(52,796)	(52,796)	105,006	03/15/2030	1.G FE
68233J-BH-6	ONCOR ELEC DELIVERY		05/13/2024	PRIVATE		4,041,725	4,250,000	4,081,941	3,123,691		2,930		2,930		4,084,871		(43,146)	(43,146)	68,733	11/15/2028	1.F FE
68233J-BK-9	ONCOR ELEC DELIVERY		05/13/2024	PRIVATE		3,443,606	3,365,000	3,494,822			(5,515)		(5,515)		3,489,307		(45,701)	(45,701)	128,992	03/15/2029	1.F FE
68235P-AN-8	ONE GAS INC		05/13/2024	PRIVATE		4,956,189	4,955,000	4,982,005			(1,114)		(1,114)		4,980,891		(24,702)	(24,702)	106,698	04/01/2029	1.G FE
682680-AW-3	ONEOK INC NEW		05/13/2024	PRIVATE		479,495	500,000	483,885			730		730		484,615		(5,120)	(5,120)	14,500	03/15/2029	2.B FE
682680-AY-9	ONEOK INC NEW		05/13/2024	PRIVATE		2,601,819	2,855,000	2,610,926			9,055		9,055		2,619,981		(18,163)	(18,163)	68,488	09/01/2029	2.B FE
682680-BH-5	ONEOK INC NEW		05/13/2024	PRIVATE		852,610	850,000	858,101			(534)		(534)		857,566		(4,957)	(4,957)	66,569	11/01/2026	2.B FE
682680-BJ-1	ONEOK INC NEW		05/13/2024	PRIVATE		582,044	575,000	588,201			(531)		(531)		587,671		(5,627)	(5,627)	45,843	11/01/2028	2.B FE
68389X-CH-6	ORACLE CORP		05/13/2024	PRIVATE		1,557,162	1,495,000	1,582,173			(3,328)		(3,328)		1,578,845		(21,683)	(21,683)	93,475	11/09/2029	2.B FE
709599-BM-5	PENSKE TRUCK LEASING		05/13/2024	PRIVATE		1,246,860	1,350,000	1,249,655			10,338		10,338		1,259,992		(13,132)	(13,132)	9,563	06/15/2026	2.B FE
709599-BU-7	PENSKE TRUCK LEASING		05/13/2024	PRIVATE		4,992,266	4,970,000	4,984,562			(1,058)		(1,058)		4,983,504		8,761	8,761	135,743	05/24/2026	2.B FE
717081-DV-2	PFIZER INC		05/13/2024	PRIVATE		2,392,800	2,500,000	2,398,050			10,754		10,754		2,408,804		(16,004)	(16,004)	30,938	06/03/2026	1.F FE
718172-CJ-6	PHILIP MORRIS INTL I		05/13/2024	PRIVATE		4,904,455	5,320,000	4,897,539			15,836		15,836		4,913,375		(8,920)	(8,920)	44,888	08/15/2029	1.F FE
718172-DC-0	PHILIP MORRIS INTL		05/13/2024	PRIVATE		577,743	575,000	583,290			(401)		(401)		582,889		(5,146)	(5,146)	20,796	09/07/2028	1.F FE
720186-AL-9	PIEDMONT NAT GAS CO		05/13/2024	PRIVATE		2,720,351	2,957,000	2,747,519	2,747,519		9,566		9,566		2,757,086		(36,734)	(36,734)	47,148	06/01/2029	2.A FE
72650R-BM-3	PLAINS ALL AMERN PIP		05/13/2024	PRIVATE		4,546,000	5,000,000	4,574,600			16,094		16,094		4,590,694		(44,694)	(44,694)	73,958	12/15/2029	2.B FE
74256L-EW-5	PRINCIPAL LIFE GLOBA		05/13/2024	VARIOUS		99,706	100,000	100,141			(2)		(2)		100,139		(433)	(433)	4,843	06/28/2028	1.E FE
743820-AA-0	PROVIDENCE ST JOSEPH		05/13/2024	PRIVATE		213,995	245,000	214,990	214,990		1,273		1,273		216,263		(2,268)	(2,268)	3,860	10/01/2029	1.F FE
744448-CP-4	PUBLIC SERVICE CO CO		05/13/2024	PRIVATE		1,206,851	1,275,000	1,219,397			2,772		2,772		1,222,169		(15,318)	(15,318)	19,656	06/15/2028	1.E FE
744573-AW-6	PUBLIC SVC ENTERPRIS		05/13/2024	PRIVATE		1,030,180	1,010,000	1,046,724			(1,727)		(1,727)		1,044,996		(14,816)	(14,816)	36,427	10/15/2028	2.B FE
746245-AA-7	PUREWEST FUNDING LLC		06/20/2024	MBS PAYDOWN		407,691	407,691	408,860	408,860						408,860		(1,169)	(1,169)	6,780	12/22/2036	1.G FE
75513E-CT-6	RTX CORPORATION		05/13/2024	PRIVATE		3,680,841	3,640,000	3,719,024			(6,817)		(6,817)		3,712,207		(31,367)	(31,367)	213,370	11/08/2026	2.A FE
756109-AX-2	REALTY INCOME CORP		05/13/2024	PRIVATE		39,693	45,000	40,299	40,299		157		157		40,456		(763)	(763)	488	01/15/2031	1.G FE
756109-CF-9	REALTY INCOME CORP		05/13/2024	PRIVATE		9,540,960	9,750,000	9,603,565			6,801		6,801		9,610,366		(69,406)	(69,406)	153,089	02/15/2029	1.G FE
758750-AD-5	REGAL REXNORD CORPOR		04/24/2024	DIRECT		10,000	10,000	10,066	10,059		(4)		(4)		10,054		(54)	(54)	331	04/15/2028	3.A FE
775371-AU-1	ROHM & HAAS CO		05/13/2024	PRIVATE		258,855	235,000	260,700			(956)		(956)		259,744		(889)	(889)	6,149	07/15/2029	2.B FE
78409V-BJ-2	S&P GLOBAL INC		05/13/2024	PRIVATE		2,202,456	2,445,000	2,230,794			9,667		9,667		2,240,461		(38,005)	(38,005)	46,577	03/01/2029	1.G FE
785592-AU-0	SABINE PASS LIQUEFAC		05/13/2024	PRIVATE		4,037,945	4,190,000	4,073,057			6,756		6,756		4,079,813		(41,868)	(41,868)	117,320	03/15/2028	2.A FE
797440-CE-2	SAN DIEGO GAS & ELEC		05/13/2024	PRIVATE		144,545	145,000	145,361			(16)		(16)		145,345		(800)	(800)	1,794	08/15/2028	1.F FE
806851-AH-4	SCHLUMBERGER HLDGS C		05/13/2024	PRIVATE		2,389,439	2,475,000	2,409,561			2,963		2,963		2,412,524		(23,085)	(23,085)	110,564	05/01/2029	2.A FE
816851-BQ-1	SEMPRA		05/13/2024	PRIVATE		418,958	420,000	422,352			(213)		(213)		422,139		(3,180)	(3,180)	6,552	08/01/2026	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83546D-AJ-7	SONIC CAP LLC 2020-1		06/20/2024	MBS PAYDOWN		25,000	25,000	27,367	25,031		(31)		(31)		25,000				452	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC		06/20/2024	MBS PAYDOWN		12,500	12,500	12,580	12,501		(1)		(1)		12,500				114	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC		06/20/2024	MBS PAYDOWN		5,000	5,000	5,000	5,000						5,000				55	08/20/2051	2.B FE
842400-GQ-0	SOUTHERN CALIF EDISO		05/13/2024	PRIVATE		702,043	735,000	712,862			1,006		1,006		713,868		(11,825)	(11,825)	21,781	03/01/2029	1.G FE
842587-DS-3	SOUTHERN CO		05/13/2024	PRIVATE		731,366	725,000	744,010			(837)		(837)		743,173		(11,807)	(11,807)	27,359	03/15/2029	2.A FE
852060-AD-4	SPRINT CAP CORP MTN		05/13/2024	PRIVATE		6,169,843	5,840,000	6,237,163			(17,058)		(17,058)		6,220,105		(50,262)	(50,262)	401,500	11/15/2028	2.B FE
871829-BS-5	SYSCO CORP		05/13/2024	PRIVATE		1,530,600	1,500,000	1,549,755			(2,123)		(2,123)		1,547,632		(17,032)	(17,032)	42,646	01/17/2029	2.B FE
872480-AF-5	TIF FUNDING II LLC		06/20/2024	MBS PAYDOWN		38,156	38,156	38,540	38,173		(17)		(17)		38,156				404	02/20/2046	2.A FE
87264A-BV-6	T MOBILE USA INC		05/13/2024	PRIVATE		4,312,975	1,360,000	1,250,955			4,422		4,422		1,255,377		(6,720)	(6,720)	26,775	04/15/2029	2.B FE
875127-BM-3	TAMPA ELEC CO		05/13/2024	PRIVATE		19,877,859	9,995,000	9,980,317			883		883		9,981,200		(103,341)	(103,341)	142,845	03/01/2029	1.G FE
880451-AV-1	TENNESSEE GAS PIPELI		05/13/2024	PRIVATE		9,927,344	4,660,000	4,980,095			(13,898)		(13,898)		4,966,197		(38,853)	(38,853)	190,283	10/15/2028	2.B FE
88315L-AE-8	TEXTAINER MARINE VII		06/20/2024	MBS PAYDOWN		133,826	133,826	136,252	133,984		(158)		(158)		133,826				1,521	08/20/2045	1.F FE
88315L-AS-7	TEXTAINER MARINE		06/20/2024	MBS PAYDOWN		120,000	120,000	119,979	119,860		140		140		120,000				1,114	08/20/2046	1.F FE
88339W-AB-2	WILLIAMS COS INC		05/13/2024	PRIVATE		9,947,895	5,035,000	4,982,535			2,566		2,566		4,985,102		(37,207)	(37,207)	89,092	03/15/2029	2.B FE
89236T-LL-7	TOYOTA MTR CR CORP		05/13/2024	PRIVATE		10,441,285	5,520,000	5,475,821			2,071		2,071		5,477,892		(36,607)	(36,607)	92,690	01/05/2029	1.E FE
89656G-AA-2	TRINITY RAIL LEASING LP		06/19/2024	MBS PAYDOWN		96,172	96,172	96,996	96,194		(21)		(21)		96,172				903	07/19/2051	1.F FE
89683L-AA-8	TRP 2021-2 LLC		06/19/2024	MBS PAYDOWN		300,875	300,875	302,737	300,931		(56)		(56)		300,875				2,696	06/19/2051	1.F FE
90931L-AA-6	UNITED AIRLINES PT C		05/13/2024	PRIVATE		51,285	55,847	51,046			152		152		51,198		87	87	616	01/07/2030	1.F FE
91324P-DK-5	UNITEDHEALTH GROUP I		05/13/2024	PRIVATE		842,794	880,000	853,037			1,462		1,462		854,498		(11,705)	(11,705)	14,117	06/15/2028	1.F FE
91324P-DS-8	UNITEDHEALTH GROUP I		05/13/2024	PRIVATE		1,531,060	1,695,000	1,538,924			5,886		5,886		1,544,810		(13,751)	(13,751)	12,183	08/15/2029	1.F FE
91914J-AB-8	VALERO ENERGY PARTNE		05/13/2024	PRIVATE		973,190	1,000,000	974,820			1,347		1,347		976,167		(2,977)	(2,977)	30,000	03/15/2028	2.B FE
919794-AC-1	VALLEY NATL BANCORP		04/17/2024	PRIVATE		1,927,500	2,000,000	1,999,160	1,999,855		28		28		1,999,884		(72,384)	(72,384)	189,715	06/30/2025	2.C FE
928668-BV-3	VOLKSWAGEN GROUP AME		05/13/2024	PRIVATE		100,374	100,000	100,928			(77)		(77)		100,851		(477)	(477)	3,848	09/12/2026	1.G FE
928668-BW-1	VOLKSWAGEN GROUP AME		05/13/2024	PRIVATE		1,237,483	1,225,000	1,250,615			(1,241)		(1,241)		1,249,374		(11,891)	(11,891)	46,718	09/12/2028	1.G FE
928668-CA-8	VOLKSWAGEN GROUP AME		05/13/2024	PRIVATE		4,868,378	4,805,000	4,894,709			(6,741)		(6,741)		4,887,969		(19,591)	(19,591)	143,349	11/16/2026	1.G FE
92936U-AF-6	WP CAREY INC		05/13/2024	PRIVATE		2,334,675	2,500,000	2,312,275			7,119		7,119		2,319,394		15,281	15,281	32,083	07/15/2029	2.A FE
94974B-GL-8	WELLS FARGO CO MTN B		05/13/2024	PRIVATE		1,452,004	1,495,000	1,464,583	1,464,583		2,238		2,238		1,466,821		(14,817)	(14,817)	20,178	07/22/2027	2.B FE
984121-CJ-0	XEROX CORP		05/15/2024	MATURITY		18,000,000	8,000,000	7,748,310	7,987,571		12,429		12,429		8,000,000				152,000	05/15/2024	4.A FE
PPEG4L-HK-6	PATTON BIP HOLDCO II LLC		05/20/2024	VARIOUS		13,576	13,576	13,035	13,467		108		108		13,576				1,088	09/30/2028	1.B PL
PPF06F-IF-9	OCM ENLK HOLDINGS LLC		05/20/2024	VARIOUS		102,308	102,308	98,236	101,485		823		823		102,308				9,107	09/30/2028	1.B PL
PPFSL7-NH-1	ARM MASTER TRUST LLC - SERIES 2020-1		06/28/2024	PRIVATE		21,407,693	11,407,692	11,427,974			(951)		(951)		11,427,023		(19,329)	(19,329)	100,332	06/15/2026	1.F PL
PPGJ5D-HL-3	Project Rembrandt USD		06/28/2024	PRIVATE		923,188	923,187	919,956			17		17		919,973		3,215	3,215	16,012	12/21/2028	1.G PL
15135U-AM-1	CENOVUS ENERGY INC	A	05/13/2024	PRIVATE		2,429,775	2,500,000	2,433,250			5,095		5,095		2,438,345		(8,570)	(8,570)	61,979	04/15/2027	2.B FE
891160-MJ-9	TORONTO DOMINION BK	A	05/13/2024	PRIVATE		7,166,154	7,515,000	7,224,799			9,141		9,141		7,233,941		(67,787)	(67,787)	181,613	09/15/2031	1.G PL
89352H-AW-9	TRANSCANADA PIPELINE	A	05/13/2024	PRIVATE		715,245	745,000	723,224			1,216		1,216		724,440		(9,195)	(9,195)	31,663	05/15/2028	2.B FE
90352W-AD-6	USQ RAIL I LLC	A	06/28/2024	VARIOUS		117,353	117,353	117,888	117,083		269		269		117,353				1,093	02/28/2051	1.F FE
00774M-BC-8	AERCAP IRELAND CAPIT	D	05/13/2024	PRIVATE		222,020	220,000	223,340	223,340		(178)		(178)		223,162		(1,142)	(1,142)	5,587	06/06/2028	2.B FE
05530Q-AQ-3	B A T INTL FIN PLC D	D	05/13/2024	PRIVATE		1,240,758	1,215,000	1,249,518			(1,571)		(1,571)		1,247,947		(7,189)	(7,189)	20,618	02/02/2029	2.A FE
055450-AH-3	BHP BILLITON FIN USA	D	05/13/2024	PRIVATE		2,548,900	2,500,000	2,573,825			(8,703)		(8,703)		2,565,122		(16,222)	(16,222)	113,242	03/01/2026	1.F FE
12807C-AA-1	CAL FDG IV LTD	D	06/25/2024	MBS PAYDOWN		148,750	148,750	151,437	148,880		(130)		(130)		148,750				1,376	09/25/2045	1.F FE
225401-AT-5	UBS GROUP AG	D	05/13/2024	PRIVATE		5,042,227	5,440,000	5,001,046			32,969		32,969		5,034,015		8,212	8,212	20,312	02/02/2027	1.G FE
24820R-AG-3	EQUINOR ASA	D	05/13/2024	PRIVATE		584,738	550,000	591,520			(1,925)		(1,925)		589,594		(4,856)	(4,856)	16,286	12/01/2028	1.D FE
28504D-AB-9	ELECTRICITE DE FRANC	D	05/13/2024	PRIVATE		4,948,827	4,890,000	5,003,301			(5,795)		(5,795)		4,997,506		(48,679)	(48,679)	133,171	05/23/2028	2.A FE
36166V-AE-5	GCI FUNDING I LLC	C	06/18/2024	VARIOUS		100,732	100,732	100,701	100,779		(47)		(47)		100,732				1,178	06/18/2046	1.F FE
449276-AB-0	IBM INTL CAP PTE LTD	D	05/13/2024	PRIVATE		1,379,686	1,400,000	1,392,034			646		646		1,392,680		(12,994)	(12,994)	17,889	02/05/2027	1.G FE
449276-AC-8	IBM INTL CAP PTE LTD	D	05/13/2024	PRIVATE		1,093,478	1,120,000	1,107,008			598		598		1,107,606		(14,128)	(14,128)	14,311	02/05/2029	1.G FE
456837-AH-6	ING GROEP N V	D	05/13/2024	PRIVATE		4,259,284	4,425,000	4,282,306	4,282,306		11,742		11,742		4,294,048		(34,765)	(34,765)	109,728	03/29/2027	1.G FE
456837-AQ-6	ING GROEP N V	D	05/13/2024	PRIVATE		4,056,413	4,295,000	4,118,830	4,118,830		8,461		8,461		4,127,291		(70,879)	(70,879)	104,369	04/09/2029	1.G FE
456837-AU-7	ING GROEP N.V.	D	05/13/2024	PRIVATE		4,288,860	4,500,000	4,257,540			23,099		23,099		4,280,639		8,221	8,221	23,450	07/01/2026	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					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
456837-AV-5	ING GROEP N.V.	D	05/13/2024	PRIVATE		815,080	875,000	811,221			4,878		4,878		816,099		(1,019)	(1,019)	9,397	04/01/2027	1.G FE
55608J-AR-9	MACQUARIE GROUP LIMI	D	05/13/2024	PRIVATE		15,051,272	5,425,000	5,000,060			32,548		32,548		5,032,608		18,664	18,664	24,837	01/12/2027	1.F FE
606822-BM-5	MITSUBISHI UFJ FINAN	D	05/13/2024	PRIVATE		181,238	200,000	182,856	182,856		757		757		183,613		(2,375)	(2,375)	2,077	07/18/2029	1.G FE
60687Y-CZ-0	MIZUHO FINANCIAL GRO	D	05/13/2024	PRIVATE		11,806,045	1,785,000	1,825,872	1,825,872		(2,214)		(2,214)		1,823,659		(17,613)	(17,613)	36,958	07/06/2029	1.G FE
63861V-AF-4	NATIONWIDE BLDG SOC	D	05/13/2024	PRIVATE		10,029,830	5,400,000	4,990,829			22,321		22,321		5,013,150		16,680	16,680	59,589	02/15/2028	1.G FE
716973-AB-8	PFIZER INVE	D	05/13/2024	PRIVATE		16,879,576	5,040,000	4,989,852			5,255		5,255		4,995,107		(22,996)	(22,996)	109,648	05/19/2026	1.F FE
716973-AC-6	PFIZER INVT ENTERPRI	D	05/13/2024	PRIVATE		2,498,764	2,555,000	2,527,994			1,605		1,605		2,529,599		(30,835)	(30,835)	55,585	05/19/2028	1.F FE
74977R-DH-4	COOPERATIEVE RABOBAN	D	05/13/2024	PRIVATE		495,836	520,000	491,317			2,755		2,755		494,072		1,764	1,764	2,727	06/24/2026	1.G FE
780097-BP-5	NATWEST GROUP PLC	D	05/13/2024	PRIVATE		466,910	500,000	464,960			1,898		1,898		466,858		52	52	7,384	05/22/2028	1.G FE
78009P-EH-0	NATWEST GROUP PLC	D	05/13/2024	PRIVATE		7,968,473	3,035,000	2,973,997			2,270		2,270		2,976,266		(7,793)	(7,793)	46,217	01/27/2030	1.G FE
86562M-BP-4	SUMITOMO MITSUI FIN	D	05/13/2024	PRIVATE		179,382	200,000	181,338	181,338		824		824		182,163		(2,781)	(2,781)	2,010	07/16/2029	1.D FE
88315L-AG-3	TEXTAINER MARINE VII	D	06/20/2024	MBS PAYDOWN		250,858	250,858	254,464	251,065		(207)		(207)		250,858				2,190	09/20/2045	1.F FE
902613-AC-2	UBS GROUP AG	D	05/13/2024	PRIVATE		6,262,298	1,360,000	1,251,567			8,779		8,779		1,260,346		1,951	1,951	5,411	01/30/2027	1.G FE
980236-AP-8	WOODSIDE FIN LTD	D	05/13/2024	PRIVATE		65,492	70,000	65,124			255		255		65,378		114	114	1,727	03/15/2028	2.A FE
PPFY4U-5T-0	ORCHARD FUNDING LIMITED CORPORATE	B	06/12/2024	PRIVATE		867,273	929,500	916,503	958,033					(34,604)	923,429	(56,156)		(56,156)		05/31/2029	1.G PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						764,133,235	539,073,999	521,225,662	116,742,513	1,193	955,672		956,865	(34,604)	522,859,500	(56,156)	(3,950,070)	(4,006,226)	11,982,929	XXX	XXX
PPG2KF-HU-8	ISSERLIS 2023-1 LLC - Class B		04/18/2024	PRIVATE		6,073,621	3,073,621	3,073,620	3,073,620						3,073,620		1	1	60,117	01/15/2037	1.C Z
PPG2KF-HW-4	JOHNSTON 2023-1 LLC - Class B		04/18/2024	PRIVATE		5,424,147	2,424,147	2,424,147	2,257,574						2,424,147				37,477	01/15/2037	1.C Z
PPG3L5-UF-5	HARRELL 2023-1, LLC - Class D		04/18/2024	PRIVATE		5,137,792	2,251,474	2,251,474	1,937,604						2,251,474				58,408	01/15/2037	2.B Z
PPGG7W-EH-7	ISSERLIS 2023-1 LLC - Class D		04/18/2024	PRIVATE		3,916,712	1,916,712	1,916,712	1,453,812						1,916,712				46,415	01/15/2037	2.B Z
PPGG7W-EJ-3	JOHNSTON 2023-1 LLC - Class D		04/18/2024	PRIVATE		3,488,703	1,488,703	1,488,703	649,974						1,488,703				24,502	01/15/2037	2.B Z
PPGG7W-EO-2	HARRELL 2023-1, LLC - Class B		04/18/2024	PRIVATE		5,713,274	3,713,274	3,713,274	3,713,274						3,713,274				75,084	01/15/2037	1.C Z
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						29,754,249	14,867,931	14,867,930	13,085,858						14,867,930		1	1	302,003	XXX	XXX
2509999997. Total - Bonds - Part 4						796,185,398	556,239,844	538,346,002	132,118,402	2,165,449	963,560	8,382	3,120,627	(26,222)	540,025,344	2,116,478	(3,950,069)	(1,833,591)	12,327,455	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						796,185,398	556,239,844	538,346,002	132,118,402	2,165,449	963,560	8,382	3,120,627	(26,222)	540,025,344	2,116,478	(3,950,069)	(1,833,591)	12,327,455	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
25271C-20-1	DIAMOND OFFSHORE DRI COMMON STK		04/25/2024	DIRECT	348,060.000	4,693,621		1,391,669	4,524,780	(3,133,111)			(3,133,111)		1,391,669		3,301,952	3,301,952			
G48833-11-8	WEATHERFORD INTL PLC	D	04/25/2024	DIRECT	73,565.000	8,592,213		140,399	7,196,864	(7,056,465)			(7,056,465)		140,399		8,451,814	8,451,814			
G9460G-10-1	VALARIS LIMITED	D	04/25/2024	DIRECT	27,654.996	1,900,268		424,662	1,896,303	(1,471,641)			(1,471,641)		424,662		1,475,605	1,475,605			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						15,186,102	XXX	1,956,730	13,617,947	(11,661,217)			(11,661,217)		1,956,730		13,229,371	13,229,371		XXX	XXX
5989999997. Total - Common Stocks - Part 4						15,186,102	XXX	1,956,730	13,617,947	(11,661,217)			(11,661,217)		1,956,730		13,229,371	13,229,371		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						15,186,102	XXX	1,956,730	13,617,947	(11,661,217)			(11,661,217)		1,956,730		13,229,371	13,229,371		XXX	XXX
5999999999. Total - Preferred and Common Stocks						15,186,102	XXX	1,956,730	13,617,947	(11,661,217)			(11,661,217)		1,956,730		13,229,371	13,229,371		XXX	XXX
6009999999 - Totals						811,371,500	XXX	540,302,732	145,736,349	(9,495,768)	963,560	8,382	(8,540,590)	(26,222)	541,982,074	2,116,478	9,279,302	11,395,780	12,327,455	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 INDEX CALLSPREAD_1YR 853SPC767	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		31,200,000	4411.590/4612.758	909,480			1,420,402		1,420,402	279,751						
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			460,166		460,166	119,287						
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			597,049		597,049	302,244						
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			282,899		282,899	45,996						
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			538,592		538,592	336,324						
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			232,862		232,862	102,935						
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			3,801,369		3,801,369	985,415						
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			479,210		479,210	138,650						
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			1,167,458		1,167,458	798,374						
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			210,684		210,684	93,132						
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			87,263		87,263	17,426						
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			159,299		159,299	35,253						
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			985,007		985,007	206,103						
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			249,759		249,759	68,895						
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			157,535		157,535	27,304						
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			123,063		123,063	55,862						
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			662,160		662,160	425,816						
S&P 500 INDEX CALLSPREAD_1YR 853SPC789	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2024		34,500,000	4554.980/4760.865	1,003,605			1,551,350		1,551,350	410,716						

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 853SPC790	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/18/2023	07/18/2024		4,700,000	4554.980/5012.755	264,140			469,171		469,171	165,603						
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			227,732		227,732	49,018						
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			237,338		237,338	107,852						
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			110,355		110,355	51,612						
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			132,956		132,956	33,169						
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			86,845		86,845	22,474						
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			1,483,656		1,483,656	401,746						
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			581,716		581,716	209,677						
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			270,262		270,262	59,894						
S&P 500 INDEX CLIQUET_1YR 853SPC801	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/25/2023	07/25/2024		9,700,000	4,567.46	282,270			71,190		71,190	28,253						
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			145,663		145,663	66,903						
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			222,805		222,805	70,997						
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			140,313		140,313	63,456						
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			124,170		124,170	34,184						
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			1,208,695		1,208,695	331,373						
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			622,077		622,077	222,801						
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			234,407		234,407	53,037						
S&P 500 INDEX CLIQUET_1YR 853SPC812	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/01/2023	08/01/2024		7,300,000	4,576.73	201,480			41,411		41,411	(4,189)						
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			132,072		132,072	59,302						

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 853SPC816	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	08/03/2023	08/02/2024		2,500,000	4501.890/4924.167	135,775			231,571		231,571	69,462						
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			137,221		137,221	60,129						
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			3,682,207		3,682,207	1,139,267						
S&P 500 INDEX CALLSPREAD_1YR 853SPC819	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	08/03/2023	08/02/2024		2,500,000	4569.418/4884.550	100,950			172,815		172,815	52,538						
S&P 500 INDEX CALLSPREAD_1YR 853SPC820	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	08/03/2023	08/02/2024		3,900,000	4501.890/5042.116	253,461			460,810		460,810	157,397						
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			988,746		988,746	652,303						
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			161,725		161,725	70,866						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC823	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	08/08/2023	08/08/2024		2,500,000	15273.050/15945.064	65,500			108,793		108,793	24,682						
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			1,158,746		1,158,746	272,923						
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			568,968		568,968	173,411						
S&P 500 INDEX DIGITAL_1YR 853SPC826	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024		6,600,000	4,499.38	167,508			234,980		234,980	46,323						
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			357,555		357,555	243,364						
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			122,033		122,033	53,396						
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			306,830		306,830	96,484						
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			74,348		74,348	55,425						
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			489,888		489,888	107,056						
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			199,663		199,663	119,398						
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			248,836		248,836	102,548						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC838	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	08/17/2023	08/16/2024		2,500,000	14715.810/15625.247	88,975			152,657		152,657	29,638						

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 853SPC839	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/17/2023	08/16/2024		30,900,000	4370.360/4587.566	951,720			1,514,861		1,514,861	292,200						
S&P 500 INDEX CALLSPREAD_1YR 853SPC840	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/17/2023	08/16/2024		5,700,000	4370.360/4834.929	336,300			596,033		596,033	145,465						
S&P 500 INDEX CALL_1YR 853SPC841	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/17/2023	08/16/2024		2,500,000	4,370.36	233,275			641,789		641,789	305,518						
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			218,146		218,146	35,380						
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			585,262		585,262	307,995						
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			770,821		770,821	304,106						
S&P 500 INDEX CALLSPREAD_1YR 853SPC848	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024		2,500,000	4387.550/4707.402	108,750			179,139		179,139	39,035						
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			86,106		86,106	15,904						
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			146,111		146,111	29,405						
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			1,340,023		1,340,023	257,130						
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			592,365		592,365	140,975						
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			227,245		227,245	37,424						
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			634,167		634,167	347,678						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC855	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/24/2023	08/23/2024		5,700,000	354.42	123,690			343,687		343,687	138,440						
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			166,685		166,685	41,637						
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			95,913		95,913	18,905						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC861	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/29/2023	08/29/2024		2,500,000	357.77	55,500			126,221		126,221	52,837						
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			141,164		141,164	33,638						
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			262,760		262,760	81,940						

SCHEDULE DB - PART A - SECTION 1

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

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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			43,351		43,351	23,483						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC866	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	09/05/2023	09/05/2024		2,700,000	15508.240/16373.599	88,020			146,860		146,860	37,593						
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			1,326,068		1,326,068	307,919						
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			283,695		283,695	83,091						
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			129,268		129,268	25,424						
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			428,797		428,797	267,178						
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			419,319		419,319	171,093						
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			3,393,746		3,393,746	981,019						
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			496,972		496,972	158,219						
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			1,220,504		1,220,504	767,877						
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			119,805		119,805	48,884						
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			250,670		250,670	54,132						
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			243,076		243,076	65,387						
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			144,575		144,575	34,505						
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			1,068,392		1,068,392	237,339						
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			244,475		244,475	66,752						
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			144,926		144,926	27,141						
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			438,815		438,815	253,965						
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			327,842		327,842	130,184						

SCHEDULE DB - PART A - SECTION 1

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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 853SPC891	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/14/2023	09/13/2024		4,300,000	4505.100/4716.839	127,710			196,377		196,377	46,443						
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			85,109		85,109	17,414						
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			272,063		272,063	64,384						
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			1,691,942		1,691,942	362,338						
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			559,303		559,303	149,339						
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			225,060		225,060	41,193						
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			449,120		449,120	193,379						
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			483,615		483,615	189,501						
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			683,967		683,967	310,364						
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			147,668		147,668	27,492						
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			1,452,652		1,452,652	244,029						
S&P 500 INDEX CALLSPREAD_1YR 853SPC904	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	09/26/2023	09/26/2024		5,500,000	4273.530/4710.284	311,245			545,227		545,227	109,443						
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			187,285		187,285	27,444						
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			526,134		526,134	306,917						
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			242,132		242,132	86,405						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC911	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	10/03/2023	10/03/2024		2,499,999	14565.620/15392.950	80,750			138,013		138,013	25,752						
S&P 500 INDEX CALLSPREAD_1YR 853SPC912	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2024		32,700,000	4229.450/4431.190	939,798			1,517,712		1,517,712	242,627						
S&P 500 INDEX CALLSPREAD_1YR 853SPC913	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/03/2023	10/03/2024		5,200,000	4229.450/4659.590	290,368			512,562		512,562	96,544						
S&P 500 INDEX DIGITAL_1YR 853SPC914	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/03/2023	10/03/2024		5,600,000	4,229.45	139,720			203,695		203,695	28,407						

SCHEDULE DB - PART A - SECTION 1

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S&P 500 INDEX CLIQUET_1YR 853SPC915	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2024		10,500,000	4,229.45	295,050			1,321,212		1,321,212	675,831						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC916	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	10/03/2023	10/03/2024		8,200,000	343.90	178,760			760,231		760,231	243,034						
S&P 500 INDEX CALLSPREAD_1YR 853SPC917	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	10/03/2023	10/03/2024		43,000,000	4229.450/4643.090	2,322,000			4,077,792		4,077,792	758,969						
S&P 500 INDEX CALLSPREAD_1YR 853SPC918	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/03/2023	10/03/2024		2,500,000	4292.890/4588.950	97,000			169,663		169,663	31,498						
S&P 500 INDEX CALLSPREAD_1YR 853SPC919	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	10/03/2023	10/03/2024		4,100,000	4229.450/4736.980	259,940			475,821		475,821	95,241						
S&P 500 INDEX CALL_1YR 853SPC920	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/03/2023	10/03/2024		8,500,000	4,567.81	439,450			1,935,190		1,935,190	992,146						
S&P 500 INDEX DIGITAL_1YR 853SPC921	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/03/2023	10/03/2024		2,500,000	4,229.45	123,625			182,846		182,846	25,500						
S&P 500 INDEX CALLSPREAD_1YR 853SPC922	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/03/2023	10/03/2024		2,500,000	4229.450/4542.430	107,025			179,663		179,663	30,957						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC923	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	10/03/2023	10/03/2024		2,200,000	343.90	47,960			203,965		203,965	65,204						
S&P 500 INDEX CALLSPREAD_1YR 853SPC928	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	10/05/2023	10/04/2024		2,700,000	4258.190/4591.606	120,960			204,993		204,993	37,339						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC929	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	10/05/2023	10/04/2024		2,500,000	344.68	54,250			225,605		225,605	73,214						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC930	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/10/2023	10/10/2024		2,499,999	15131.520/15972.832	79,225			133,750		133,750	30,005						
S&P 500 INDEX CALLSPREAD_1YR 853SPC931	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/10/2023	10/10/2024		28,100,000	4358.240/4560.898	803,660			1,261,761		1,261,761	239,296						
S&P 500 INDEX CALLSPREAD_1YR 853SPC932	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/10/2023	10/10/2024		4,300,000	4358.240/4827.186	250,690			443,274		443,274	103,075						
S&P 500 INDEX DIGITAL_1YR 853SPC933	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	10/10/2023	10/10/2024		5,900,000	4,358.24	140,420			204,894		204,894	34,159						
S&P 500 INDEX CLIQUET_1YR 853SPC934	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/10/2023	10/10/2024		6,300,000	4,358.24	164,430			768,669		768,669	446,087						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC935	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	10/10/2023	10/10/2024		2,500,000	348.20	54,250			198,160		198,160	68,488						
S&P 500 INDEX CALLSPREAD_1YR 853SPC939	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/12/2023	10/11/2024		2,500,000	4349.610/4701.493	116,950			194,636		194,636	40,824						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC940	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	10/12/2023	10/11/2024		3,000,000	347.85	64,500			241,040		241,040	82,719						
S&P 500 INDEX CALLSPREAD_1YR 853SPC941	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/17/2023	10/17/2024		2,500,000	4373.200/4526.262	55,750			84,279		84,279	15,776						

SCHEDULE DB - PART A - SECTION 1

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

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NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC942	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	10/17/2023	10/17/2024		3,000,000	15122.010/15967.330	96,600			160,830		160,830	36,007						
S&P 500 INDEX CALLSPREAD_1YR 853SPC943	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	10/17/2023	10/17/2024		32,600,000	4373.200/4574.804	935,620			1,446,494		1,446,494	280,597						
S&P 500 INDEX CALLSPREAD_1YR 853SPC944	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	10/17/2023	10/17/2024		6,000,000	4373.200/4819.703	341,400			585,010		585,010	136,260						
S&P 500 INDEX DIGITAL_1YR 853SPC945	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	10/17/2023	10/17/2024		7,000,000	4,373.20	167,300			240,262		240,262	41,004						
S&P 500 INDEX CLIQUET_1YR 853SPC946	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/17/2023	10/17/2024		10,200,000	4,373.20	241,740			776,487		776,487	320,676						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC947	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	10/17/2023	10/17/2024		5,200,000	349.07	111,800			398,391		398,391	139,085						
S&P 500 INDEX CALLSPREAD_1YR 853SPC950	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	10/19/2023	10/18/2024		2,500,000	4278.000/4600.133	111,000			181,462		181,462	33,948						
S&P 500 INDEX CLIQUET_1YR 853SPC951	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/19/2023	10/18/2024		2,500,000	4,278.00	115,000			356,383		356,383	164,010						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC952	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	10/24/2023	10/24/2024		2,500,001	14745.850/15617.329	84,625			141,906		141,906	28,439						
S&P 500 INDEX CALLSPREAD_1YR 853SPC953	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/24/2023	10/24/2024		29,000,000	4247.680/4434.153	775,460			1,229,148		1,229,148	202,699						
S&P 500 INDEX CALLSPREAD_1YR 853SPC954	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/24/2023	10/24/2024		5,800,000	4247.680/4670.748	319,580			554,707		554,707	107,260						
S&P 500 INDEX DIGITAL_1YR 853SPC955	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	10/24/2023	10/24/2024		6,800,000	4,247.68	161,500			238,372		238,372	34,841						
S&P 500 INDEX CLIQUET_1YR 853SPC956	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/24/2023	10/24/2024		4,200,000	4,247.68	94,500			330,237		330,237	150,220						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC957	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	10/24/2023	10/24/2024		6,400,000	348.84	137,600			494,992		494,992	171,206						
S&P 500 INDEX CALLSPREAD_1YR 853SPC961	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/26/2023	10/25/2024		2,500,000	4137.230/4478.965	116,700			199,391		199,391	31,656						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC962	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2024		2,500,000	14409.780/15556.798	107,725			190,941		190,941	36,120						
S&P 500 INDEX CALLSPREAD_1YR 853SPC963	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/31/2023	10/31/2024		13,200,000	4193.800/4389.231	366,960			593,524		593,524	92,543						
S&P 500 INDEX CALLSPREAD_1YR 853SPC964	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/31/2023	10/31/2024		2,500,000	4193.800/4697.475	156,450			287,448		287,448	54,951						

SCHEDULE DB - PART A - SECTION 1

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 853SPC965	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	10/31/2023	10/31/2024		2,500,000	4,193.80	63,250			94,510		94,510	12,958						
S&P 500 INDEX CLIQUET_1YR 853SPC966	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2024		2,800,000	4,193.80	95,760			292,816		292,816	128,166						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC967	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	10/31/2023	10/31/2024		2,700,000	347.93	58,050			216,429		216,429	73,316						
S&P 500 INDEX CALLSPREAD_1YR 853SPC968	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024		2,500,000	4317.780/4468.902	54,975			83,998		83,998	14,800						
S&P 500 INDEX CALLSPREAD_1YR 853SPC969	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024		19,100,000	4317.780/4513.375	526,969			829,691		829,691	150,018						
S&P 500 INDEX CALLSPREAD_1YR 853SPC970	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024		3,900,000	4317.780/4742.217	210,912			365,140		365,140	77,304						
S&P 500 INDEX DIGITAL_1YR 853SPC971	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/02/2023	11/01/2024		3,000,000	4,317.78	68,100			102,154		102,154	16,514						
S&P 500 INDEX CLIQUET_1YR 853SPC972	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024		4,300,000	4,317.78	97,180			273,160		273,160	100,019						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC973	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024		2,500,000	351.47	54,000			173,610		173,610	62,262						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC974	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024		2,500,002	14919.540/16448.792	133,500			242,520		242,520	56,328						
S&P 500 INDEX CALLSPREAD_1YR 853SPC975	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024		40,000,000	4317.780/4740.490	2,155,600			3,730,038		3,730,038	788,717						
S&P 500 INDEX CALLSPREAD_1YR 853SPC976	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024		2,500,000	4382.546/4684.791	96,950			166,733		166,733	35,171						
S&P 500 INDEX CALLSPREAD_1YR 853SPC977	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024		4,100,000	4317.780/4835.913	256,578			466,578		466,578	105,615						
S&P 500 INDEX CALL_1YR 853SPC978	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024		7,800,000	4,663.63	353,652			1,615,184		1,615,184	850,729						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC979	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	11/02/2023	11/01/2024		3,300,000	351.47	71,280			229,165		229,165	82,185						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC983	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/07/2023	11/07/2024		2,500,000	15296.020/16151.067	80,100			131,756		131,756	30,726						
S&P 500 INDEX CALLSPREAD_1YR 853SPC984	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/07/2023	11/07/2024		17,100,000	4378.380/4594.672	514,710			804,767		804,767	159,004						
S&P 500 INDEX DIGITAL_1YR 853SPC985	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/07/2023	11/07/2024		2,700,000	4,378.38	64,260			93,144		93,144	16,123						
S&P 500 INDEX CLIQUET_1YR 853SPC986	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/07/2023	11/07/2024		5,300,000	4,378.38	192,920			668,601		668,601	366,626						

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&PMARC5%EXCESSRETURN CALL_1YR 853SPC987	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	11/07/2023	11/07/2024		5,600,000	352.36	120,960			374,395		374,395	135,362						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPC990	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/09/2023	11/08/2024		2,500,000	15187.900/16049.053	81,000			133,897		133,897	30,318						
S&P 500 INDEX CALLSPREAD_1YR 853SPC991	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/09/2023	11/08/2024		14,900,000	4347.350/4551.240	429,120			666,738		666,738	125,544						
S&P 500 INDEX CALLSPREAD_1YR 853SPC992	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/09/2023	11/08/2024		5,400,000	4347.350/4794.257	303,426			525,075		525,075	116,880						
S&P 500 INDEX CALL_1YR 853SPC993	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/09/2023	11/08/2024		2,500,000	4,347.35	220,500			690,357		690,357	305,933						
S&P 500 INDEX DIGITAL_1YR 853SPC994	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	11/09/2023	11/08/2024		3,900,000	4,347.35	93,600			132,206		132,206	22,153						
S&P 500 INDEX CLIQUET_1YR 853SPC995	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	11/09/2023	11/08/2024		5,400,000	4,347.35	136,080			525,374		525,374	303,811						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPC996	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	11/09/2023	11/08/2024		2,500,000	351.13	54,500			176,267		176,267	62,526						
S&P 500 INDEX CALLSPREAD_1YR 853SPC999	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2024		2,800,000	4495.700/4795.113	111,972			174,957		174,957	42,359						
S&P 500 INDEX CLIQUET_1YR 853SPD001	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024		2,500,000	4,495.70	122,500			360,883		360,883	206,478						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD002	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024		2,500,001	15833.170/16775.243	84,975			137,078		137,078	37,404						
S&P 500 INDEX CALLSPREAD_1YR 853SPD003	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024		28,500,000	4508.240/4717.422	823,935			1,244,706		1,244,706	288,338						
S&P 500 INDEX CALLSPREAD_1YR 853SPD004	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/16/2023	11/15/2024		5,000,000	4508.240/4971.687	280,500			475,621		475,621	131,080						
S&P 500 INDEX DIGITAL_1YR 853SPD005	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024		6,700,000	4,508.24	180,900			240,855		240,855	48,489						
S&P 500 INDEX CLIQUET_1YR 853SPD006	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/16/2023	11/15/2024		8,100,000	4,508.24	204,930			648,299		648,299	351,629						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD007	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/16/2023	11/15/2024		4,800,000	355.48	105,600			278,213		278,213	104,058						
S&P 500 INDEX CALLSPREAD_1YR 853SPD010	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/20/2023	11/20/2024		2,500,000	4547.380/4907.987	115,000			183,554		183,554	49,234						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD011	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/20/2023	11/20/2024		2,500,000	355.71	54,750			143,476		143,476	53,567						
S&P 500 INDEX CALLSPREAD_1YR 853SPD012	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/28/2023	11/27/2024		2,500,000	4554.890/4714.311	56,000			81,695		81,695	19,286						

SCHEDULE DB - PART A - SECTION 1

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NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD013	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/28/2023	11/27/2024		2,500,000	16010.430/17148.771	99,675			160,514		160,514	46,660						
S&P 500 INDEX CALLSPREAD_1YR 853SPD014	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/28/2023	11/27/2024		29,900,000	4554.890/4774.891	896,701			1,343,697		1,343,697	329,477						
S&P 500 INDEX CALLSPREAD_1YR 853SPD015	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/28/2023	11/27/2024		4,000,000	4554.890/5055.016	234,800			399,065		399,065	118,303						
S&P 500 INDEX DIGITAL_1YR 853SPD016	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2024		7,100,000	4,554.89	179,630			250,534		250,534	53,673						
S&P 500 INDEX CLIQUET_1YR 853SPD017	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/28/2023	11/27/2024		10,000,000	4,554.89	327,000			815,197		815,197	417,028						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD018	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2024		4,000,000	358.56	86,800			199,052		199,052	76,053						
S&P 500 INDEX CALLSPREAD_1YR 853SPD022	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/30/2023	11/29/2024		5,000,000	4567.800/4832.732	175,400			268,219		268,219	68,473						
S&P 500 INDEX CLIQUET_1YR 853SPD023	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/30/2023	11/29/2024		2,500,000	4,567.80	85,250			233,787		233,787	124,926						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD024	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	11/30/2023	11/29/2024		3,500,000	358.59	75,950			174,043		174,043	66,398						
S&P 500 INDEX CALLSPREAD_1YR 853SPD027	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/05/2023	12/05/2024		20,900,000	4567.180/4799.650	652,080			983,322		983,322	244,614						
S&P 500 INDEX CALLSPREAD_1YR 853SPD028	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/05/2023	12/05/2024		3,500,000	4567.180/5025.720	191,240			318,571		318,571	92,047						
S&P 500 INDEX DIGITAL_1YR 853SPD029	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	12/05/2023	12/05/2024		5,200,000	4,567.18	125,320			173,940		173,940	37,806						
S&P 500 INDEX CLIQUET_1YR 853SPD030	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/05/2023	12/05/2024		4,100,000	4,567.18	109,880			320,232		320,232	174,895						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD031	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	12/05/2023	12/05/2024		5,600,000	358.89	121,520			274,798		274,798	104,569						
S&P 500 INDEX CALLSPREAD_1YR 853SPD032	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/05/2023	12/05/2024		40,500,000	4567.180/5014.310	2,182,545			3,598,720		3,598,720	1,031,204						
S&P 500 INDEX CALLSPREAD_1YR 853SPD033	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	12/05/2023	12/05/2024		7,200,000	4635.690/4955.390	278,640			457,636		457,636	130,480						
S&P 500 INDEX CALLSPREAD_1YR 853SPD034	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/05/2023	12/05/2024		4,500,000	4567.180/5115.240	279,405			484,615		484,615	149,769						
S&P 500 INDEX CALL_1YR 853SPD035	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/05/2023	12/05/2024		7,800,000	4,933.01	309,582			1,155,972		1,155,972	685,456						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD036	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	12/05/2023	12/05/2024		7,500,000	358.89	162,750			368,033		368,033	140,048						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD039	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/07/2023	12/06/2024		2,500,000	16022.490/17307.493	109,850			179,124		179,124	52,767						
S&P 500 INDEX CALLSPREAD_1YR 853SPD040	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/07/2023	12/06/2024		7,200,000	4585.590/4887.780	282,168			434,902		434,902	115,256						
S&P 500 INDEX CALLSPREAD_1YR 853SPD041	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/07/2023	12/06/2024		2,500,000	4585.590/5056.530	139,000			231,508		231,508	68,951						
S&P 500 INDEX CLIQUET_1YR 853SPD042	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/07/2023	12/06/2024		2,500,000	4,585.59	76,750			245,650		245,650	146,632						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD043	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	12/07/2023	12/06/2024		4,100,000	359.65	89,380			193,224		193,224	73,934						
S&P 500 INDEX CALLSPREAD_1YR 853SPD045	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2024		18,800,000	4643.700/4848.020	517,752			754,660		754,660	199,510						
S&P 500 INDEX CALLSPREAD_1YR 853SPD046	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/12/2023	12/12/2024		3,000,000	4643.700/5111.320	165,570			268,297		268,297	85,327						
S&P 500 INDEX DIGITAL_1YR 853SPD047	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2024		5,300,000	4,643.70	139,390			185,036		185,036	43,545						
S&P 500 INDEX CLIQUET_1YR 853SPD048	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/12/2023	12/12/2024		4,300,000	4,643.70	102,770			291,864		291,864	159,860						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD049	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/12/2023	12/12/2024		2,900,000	358.33	64,090			147,001		147,001	55,329						
S&P 500 INDEX CALLSPREAD_1YR 853SPD050	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/12/2023	12/12/2024		2,500,000	4643.700/4792.760	51,750			73,539		73,539	18,838						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD053	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2023	12/13/2024		2,500,001	16537.830/17712.015	99,225			154,011		154,011	50,781						
S&P 500 INDEX CALLSPREAD_1YR 853SPD054	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2023	12/13/2024		3,500,000	4719.550/5004.610	127,400			188,828		188,828	57,915						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD055	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	12/14/2023	12/13/2024		2,900,000	363.02	63,220			113,216		113,216	44,027						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD057	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/19/2023	12/19/2024		3,099,998	16811.860/18040.807	126,170			191,825		191,825	67,964						
S&P 500 INDEX CALLSPREAD_1YR 853SPD058	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/19/2023	12/19/2024		33,100,000	4768.370/5010.603	1,029,410			1,488,488		1,488,488	467,219						
S&P 500 INDEX CALLSPREAD_1YR 853SPD059	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/19/2023	12/19/2024		4,500,000	4768.370/5255.220	247,680			392,411		392,411	147,822						
S&P 500 INDEX DIGITAL_1YR 853SPD060	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	12/19/2023	12/19/2024		5,900,000	4,768.37	155,170			206,516		206,516	55,561						
S&P 500 INDEX CLIQUET_1YR 853SPD061	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2024		11,500,000	4,768.37	335,800			564,592		564,592	214,923						

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&PMARC5%EXCESSRETURN CALL_1YR 853SPD062	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	12/19/2023	12/19/2024		12,100,000	363.77	263,780			453,680		453,680	176,237						
S&P 500 INDEX CALLSPREAD_1YR 853SPD065	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024		7,300,000	4746.750/5004.498	239,002			351,746		351,746	108,349						
S&P 500 INDEX DIGITAL_1YR 853SPD066	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	12/21/2023	12/20/2024		2,500,000	4,746.75	63,750			85,738		85,738	22,524						
S&P 500 INDEX CLIQUET_1YR 853SPD067	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024		2,500,000	4,746.75	73,500			122,379		122,379	40,852						
S&P 500 INDEX CALLSPREAD_1YR 853SPD071	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/26/2023	12/26/2024		2,500,000	4774.750/4941.866	56,000			77,760		77,760	23,105						
S&P 500 INDEX CALLSPREAD_1YR 853SPD072	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/26/2023	12/26/2024		17,600,000	4774.750/4982.929	476,784			678,690		678,690	207,248						
S&P 500 INDEX CALLSPREAD_1YR 853SPD073	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/26/2023	12/26/2024		4,100,000	4774.750/5257.954	223,860			352,739		352,739	131,878						
S&P 500 INDEX DIGITAL_1YR 853SPD074	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	12/26/2023	12/26/2024		3,000,000	4,774.75	72,300			96,161		96,161	25,879						
S&P 500 INDEX CLIQUET_1YR 853SPD075	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	12/26/2023	12/26/2024		3,200,000	4,774.75	71,360			168,136		168,136	87,523						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD076	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	12/26/2023	12/26/2024		4,000,000	364.56	87,600			143,788		143,788	55,754						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD079	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/28/2023	12/27/2024		2,500,000	16898.470/18111.780	100,600			150,409		150,409	53,492						
S&P 500 INDEX CALLSPREAD_1YR 853SPD080	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/28/2023	12/27/2024		2,500,000	4783.350/5207.154	123,750			189,670		189,670	68,603						
S&P 500 INDEX CALLSPREAD_1YR 853SPD081	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/02/2024	01/02/2025		29,800,000	4742.830/4970.485		875,822		1,267,289		1,267,289	391,467						
S&P 500 INDEX CALLSPREAD_1YR 853SPD082	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/02/2024	01/02/2025		4,200,000	4742.830/5219.010		227,556		361,273		361,273	133,717						
S&P 500 INDEX DIGITAL_1YR 853SPD083	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/02/2024	01/02/2025		3,600,000	4,742.83		84,600		113,422		113,422	28,822						
S&P 500 INDEX CLIQUET_1YR 853SPD084	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/02/2024	01/02/2025		6,300,000	4,742.83		151,200		325,821		325,821	174,621						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD085	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/02/2024	01/02/2025		5,800,000	363.68		127,020		221,231		221,231	94,211						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD086	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/02/2024	01/02/2025		2,499,999	16543.940/18228.113		133,750		214,019		214,019	80,269						
S&P 500 INDEX CALLSPREAD_1YR 853SPD087	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/02/2024	01/02/2025		41,400,000	4742.830/5207.153		2,202,066		3,479,102		3,479,102	1,277,036						

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 853SPD088	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/02/2024	01/02/2025		2,500,000	4813.972/5145.970		96,000		150,399		150,399	54,399						
S&P 500 INDEX CALLSPREAD_1YR 853SPD089	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/02/2024	01/02/2025		4,900,000	4742.830/5311.969		298,851		495,533		495,533	196,682						
S&P 500 INDEX CALL_1YR 853SPD090	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/02/2024	01/02/2025		9,900,000	5,122.26		380,160		1,134,565		1,134,565	754,405						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD091	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	01/02/2024	01/02/2025		4,000,000	363.68		87,600		152,573		152,573	64,973						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD095	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/04/2024	01/03/2025		2,500,000	16282.010/17252.420		85,600		130,325		130,325	44,725						
S&P 500 INDEX CALLSPREAD_1YR 853SPD096	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/04/2024	01/03/2025		2,500,000	4688.680/5109.720		125,850		196,526		196,526	70,676						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD097	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/04/2024	01/03/2025		2,500,000	361.81		55,500		106,293		106,293	50,793						
S&P 500 INDEX CALLSPREAD_1YR 853SPD098	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/09/2024	01/09/2025		25,100,000	4756.500/4981.006		727,900		1,043,788		1,043,788	315,888						
S&P 500 INDEX CALLSPREAD_1YR 853SPD099	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/09/2024	01/09/2025		5,200,000	4756.500/5241.187		284,960		450,251		450,251	165,291						
S&P 500 INDEX CALL_1YR 853SPD100	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/09/2024	01/09/2025		2,500,000	4,756.50		207,850		456,039		456,039	248,189						
S&P 500 INDEX DIGITAL_1YR 853SPD101	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/09/2024	01/09/2025		5,900,000	4,756.50		149,860		197,137		197,137	47,277						
S&P 500 INDEX CLIQUET_1YR 853SPD102	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/09/2024	01/09/2025		7,700,000	4,756.50		230,230		629,775		629,775	399,545						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD103	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	01/09/2024	01/09/2025		4,300,000	362.25		96,320		179,091		179,091	82,771						
S&P 500 INDEX CALLSPREAD_1YR 853SPD106	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025		2,500,000	4780.240/5180.350		117,325		178,976		178,976	61,651						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD107	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	01/11/2024	01/10/2025		2,500,000	362.64		55,500		101,923		101,923	46,423						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD108	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/16/2024	01/16/2025		2,500,000	16830.710/18086.281		103,500		155,182		155,182	51,682						
S&P 500 INDEX CALLSPREAD_1YR 853SPD109	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/16/2024	01/16/2025		27,400,000	4765.980/4989.504		786,380		1,126,563		1,126,563	340,183						
S&P 500 INDEX CALLSPREAD_1YR 853SPD110	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	01/16/2024	01/16/2025		3,400,000	4765.980/5272.603		189,380		304,159		304,159	114,779						
S&P 500 INDEX DIGITAL_1YR 853SPD111	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	01/16/2024	01/16/2025		5,100,000	4,765.98		126,990		169,158		169,158	42,168						
S&P 500 INDEX CLIQUET_1YR 853SPD112	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/16/2024	01/16/2025		7,900,000	4,765.98		200,660		453,937		453,937	253,277						

SCHEDULE DB - PART A - SECTION 1

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

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S&PMARC5%EXCESSRETURN CALL_1YR 853SPD113	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/16/2024	01/16/2025		3,800,000	362.15		84,360		159,922		159,922	75,562						
S&P 500 INDEX CALLSPREAD_1YR 853SPD117	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	01/18/2024	01/17/2025		2,500,000	4780.940/5181.104		118,750		178,429		178,429	59,679						
S&P 500 INDEX CALLSPREAD_1YR 853SPD118	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/23/2024	01/23/2025		12,700,000	4864.600/5132.639		426,593		593,422		593,422	166,829						
S&P 500 INDEX CALLSPREAD_1YR 853SPD119	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/23/2024	01/23/2025		2,500,000	4864.600/5365.653		137,200		209,149		209,149	71,949						
S&P 500 INDEX DIGITAL_1YR 853SPD120	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/23/2024	01/23/2025		2,500,000	4,864.60		68,500		87,947		87,947	19,447						
S&P 500 INDEX CLIQUET_1YR 853SPD121	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/23/2024	01/23/2025		3,300,000	4,864.60		105,600		175,894		175,894	70,294						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD122	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/23/2024	01/23/2025		2,500,000	362.82		55,750		101,848		101,848	46,098						
S&P 500 INDEX CALLSPREAD_1YR 853SPD124	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/25/2024	01/24/2025		15,300,000	4894.160/5118.312		432,531		592,746		592,746	160,215						
S&P 500 INDEX CALLSPREAD_1YR 853SPD125	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/25/2024	01/24/2025		4,300,000	4894.160/5381.618		227,900		344,754		344,754	116,854						
S&P 500 INDEX DIGITAL_1YR 853SPD126	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/25/2024	01/24/2025		3,500,000	4,894.16		84,700		108,529		108,529	23,829						
S&P 500 INDEX CLIQUET_1YR 853SPD127	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/25/2024	01/24/2025		4,400,000	4,894.16		103,400		171,654		171,654	68,254						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD128	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	01/25/2024	01/24/2025		2,900,000	363.13		64,090		116,186		116,186	52,096						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD133	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/30/2024	01/30/2025		2,500,000	17476.710/18771.734		102,250		144,316		144,316	42,066						
S&P 500 INDEX CALLSPREAD_1YR 853SPD134	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/30/2024	01/30/2025		4,700,000	4924.970/5327.832		216,200		310,551		310,551	94,351						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD135	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	01/30/2024	01/30/2025		2,500,000	364.40		55,750		93,581		93,581	37,831						
S&P 500 INDEX CALLSPREAD_1YR 853SPD136	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/01/2024	01/31/2025		29,100,000	4906.190/5128.440		808,980		1,107,144		1,107,144	298,164						
S&P 500 INDEX CALLSPREAD_1YR 853SPD137	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025		5,700,000	4906.190/5409.074		307,230		464,824		464,824	157,594						
S&P 500 INDEX DIGITAL_1YR 853SPD138	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/01/2024	01/31/2025		5,900,000	4,906.19		146,910		187,852		187,852	40,942						
S&P 500 INDEX CLIQUET_1YR 853SPD139	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/01/2024	01/31/2025		7,300,000	4,906.19		202,210		217,930		217,930	15,720						

SCHEDULE DB - PART A - SECTION 1

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

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S&PMARC5%EXCESSRETURN CALL_1YR 853SPD140	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/01/2024	01/31/2025		3,500,000	366.23		77,700		117,618		117,618	39,918						
S&P 500 INDEX CALLSPREAD_1YR 853SPD143	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025		45,500,000	4958.610/5443.562		2,365,545		3,478,082		3,478,082	1,112,537						
S&P 500 INDEX CALLSPREAD_1YR 853SPD144	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025		2,500,000	5032.989/5380.091		93,500		136,915		136,915	43,415						
S&P 500 INDEX CALLSPREAD_1YR 853SPD145	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025		4,600,000	4958.610/5553.643		274,160		418,206		418,206	144,046						
S&P 500 INDEX CALL_1YR 853SPD146	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025		8,500,000	5,355.30		309,315		673,468		673,468	364,153						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD147	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	02/02/2024	01/31/2025		3,400,000	365.00		75,140		122,991		122,991	47,851						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD149	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025		2,500,000	17572.730/18938.131		106,000		148,707		148,707	42,707						
S&P 500 INDEX CALLSPREAD_1YR 853SPD150	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/06/2024	02/06/2025		3,500,000	4954.230/5348.586		157,500		222,266		222,266	64,766						
S&P 500 INDEX CLIQUET_1YR 853SPD151	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2025		2,500,000	4,954.23		137,500		268,879		268,879	131,379						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD152	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	02/06/2024	02/06/2025		3,400,000	364.36		76,160		128,314		128,314	52,154						
S&P 500 INDEX CALLSPREAD_1YR 853SPD153	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/08/2024	02/07/2025		2,500,000	4997.910/5172.836		55,000		71,685		71,685	16,685						
S&P 500 INDEX CALLSPREAD_1YR 853SPD154	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/08/2024	02/07/2025		31,300,000	4997.910/5218.317		844,787		1,121,241		1,121,241	276,454						
S&P 500 INDEX CALLSPREAD_1YR 853SPD155	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025		6,500,000	4997.910/5507.197		346,385		503,336		503,336	156,951						
S&P 500 INDEX DIGITAL_1YR 853SPD156	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	02/08/2024	02/07/2025		5,300,000	4,997.91		141,510		177,172		177,172	35,662						
S&P 500 INDEX CLIQUET_1YR 853SPD157	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/08/2024	02/07/2025		4,800,000	4,997.91		95,520		224,169		224,169	128,649						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD158	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	02/08/2024	02/07/2025		3,400,000	364.33		74,800		128,642		128,642	53,842						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD162	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/13/2024	02/13/2025		2,500,001	17600.420/18865.890		99,850		137,535		137,535	37,685						
S&P 500 INDEX CALLSPREAD_1YR 853SPD163	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/13/2024	02/13/2025		5,800,000	4953.170/5392.020		285,360		404,778		404,778	119,418						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD164	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	02/13/2024	02/13/2025		2,900,000	360.78		63,800		133,643		133,643	69,843						
S&P 500 INDEX CALLSPREAD_1YR 853SPD165	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/15/2024	02/14/2025		7,500,000	5029.730/5253.553		205,425		266,823		266,823	61,398						

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 DIGITAL_1YR 853SPD166	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	02/15/2024	02/14/2025		2,500,000	5,029.73		68,000		83,323		83,323	15,323						
S&P 500 INDEX CLIQUET_1YR 853SPD167	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/15/2024	02/14/2025		4,000,000	5,029.73		134,800		274,626		274,626	139,826						
S&P 500 INDEX CALLSPREAD_1YR 853SPD169	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025		28,000,000	4975.510/5232.743		876,400		1,169,897		1,169,897	293,497						
S&P 500 INDEX CALLSPREAD_1YR 853SPD170	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/20/2024	02/20/2025		5,600,000	4975.510/5505.899		314,720		454,041		454,041	139,321						
S&P 500 INDEX CALL_1YR 853SPD171	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025		2,500,000	4,975.51		211,250		358,001		358,001	146,750						
S&P 500 INDEX DIGITAL_1YR 853SPD172	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2025		4,100,000	4,975.51		101,475		126,989		126,989	25,514						
S&P 500 INDEX CLIQUET_1YR 853SPD173	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2025		7,100,000	4,975.51		224,360		223,288		223,288	(1,072)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD174	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	02/20/2024	02/20/2025		8,600,000	362.67		190,060		360,299		360,299	170,239						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD178	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/22/2024	02/21/2025		2,499,999	18004.700/19292.036		98,725		130,004		130,004	31,279						
S&P 500 INDEX CALLSPREAD_1YR 853SPD179	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/22/2024	02/21/2025		3,800,000	5087.030/5432.439		150,100		195,508		195,508	45,408						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD180	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	02/22/2024	02/21/2025		5,200,000	363.51		116,480		208,276		208,276	91,796						
S&P 500 INDEX CALLSPREAD_1YR 853SPD181	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	02/27/2024	02/27/2025		29,500,000	5078.180/5314.823		837,800		1,070,583		1,070,583	232,783						
S&P 500 INDEX CALLSPREAD_1YR 853SPD182	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/27/2024	02/27/2025		4,400,000	5078.180/5616.467		244,200		334,534		334,534	90,334						
S&P 500 INDEX DIGITAL_1YR 853SPD183	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	02/27/2024	02/27/2025		4,600,000	5,078.18		122,728		148,593		148,593	25,865						
S&P 500 INDEX CLIQUET_1YR 853SPD184	Multiple	N/A	EQ/IDX	JP Morgan	7H6GLXDRUGQFU57RNE97	02/27/2024	02/27/2025		7,400,000	5,078.18		225,700		310,701		310,701	85,001						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD185	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	02/27/2024	02/27/2025		5,600,000	363.84		122,080		221,260		221,260	99,180						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD188	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/29/2024	02/28/2025		2,500,001	18043.850/19247.374		92,725		121,051		121,051	28,326						
S&P 500 INDEX CALLSPREAD_1YR 853SPD189	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	02/29/2024	02/28/2025		3,800,000	5096.270/5397.969		133,380		171,229		171,229	37,849						
S&P 500 INDEX CLIQUET_1YR 853SPD190	Multiple	N/A	EQ/IDX	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/29/2024	02/28/2025		2,500,000	5,096.27		119,000		159,886		159,886	40,886						

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 INDEX CALLSPREAD_1YR 853SPD191	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/05/2024	03/05/2025		18,300,000	5078.650/5337.153		554,307		720,713		720,713	166,406						
S&P 500 INDEX CALLSPREAD_1YR 853SPD192	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/05/2024	03/05/2025		3,600,000	5078.650/5623.081		200,880		276,013		276,013	75,133						
S&P 500 INDEX DIGITAL_1YR 853SPD193	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/05/2024	03/05/2025		3,200,000	5,078.65		82,528		100,759		100,759	18,231						
S&P 500 INDEX CLIQUET_1YR 853SPD194	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/05/2024	03/05/2025		4,700,000	5,078.65		126,900		212,476		212,476	85,576						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD195	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/05/2024	03/05/2025		6,500,000	368.91		141,700		192,111		192,111	50,411						
S&P 500 INDEX CALLSPREAD_1YR 853SPD196	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	03/05/2024	03/05/2025		43,000,000	5078.650/5576.357		2,240,300		3,061,859		3,061,859	821,559						
S&P 500 INDEX CALLSPREAD_1YR 853SPD197	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	03/05/2024	03/05/2025		4,000,000	5078.650/5688.088		240,800		335,437		335,437	94,637						
S&P 500 INDEX CALL_1YR 853SPD198	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/05/2024	03/05/2025		8,800,000	5,484.94		353,236		581,423		581,423	228,186						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD199	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/05/2024	03/05/2025		3,900,000	368.91		85,020		115,266		115,266	30,246						
S&P 500 INDEX CALLSPREAD_1YR 853SPD203	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/07/2024	03/07/2025		5,400,000	5157.360/5462.675		187,328		235,701		235,701	48,373						
S&P 500 INDEX CLIQUET_1YR 853SPD204	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025		2,500,000	5,157.36		62,000		110,150		110,150	48,150						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD205	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/07/2024	03/07/2025		2,500,000	371.22		54,750		63,969		63,969	9,219						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD206	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/12/2024	03/12/2025		2,499,999	18219.120/19662.070		106,601		137,724		137,724	31,124						
S&P 500 INDEX CALLSPREAD_1YR 853SPD207	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/12/2024	03/12/2025		36,200,000	5175.270/5461.462		1,181,562		1,469,338		1,469,338	287,776						
S&P 500 INDEX CALLSPREAD_1YR 853SPD208	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/12/2024	03/12/2025		7,000,000	5175.270/5719.190		382,900		494,118		494,118	111,218						
S&P 500 INDEX DIGITAL_1YR 853SPD209	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/12/2024	03/12/2025		4,700,000	5,175.27		112,800		132,323		132,323	19,523						
S&P 500 INDEX CLIQUET_1YR 853SPD210	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/12/2024	03/12/2025		4,500,000	5,175.27		108,000		180,921		180,921	72,921						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD211	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	03/12/2024	03/12/2025		3,000,000	370.89		65,400		78,961		78,961	13,561						
S&P 500 INDEX CALLSPREAD_1YR 853SPD215	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/19/2024	03/19/2025		2,500,000	5178.510/5359.757		54,500		65,779		65,779	11,279						

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)
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD216	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	03/19/2024	03/19/2025		2,499,999	18032.210/19287.251		93,750		125,340		125,340	31,590						
S&P 500 INDEX CALLSPREAD_1YR 853SPD217	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2024	03/19/2025		45,000,000	5178.510/5431.739		1,322,550		1,624,281		1,624,281	301,731						
S&P 500 INDEX CALLSPREAD_1YR 853SPD218	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/19/2024	03/19/2025		8,900,000	5178.510/5751.771		508,101		652,350		652,350	144,249						
S&P 500 INDEX CALL_1YR 853SPD219	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	03/19/2024	03/19/2025		2,500,000	5,178.51		216,250		276,029		276,029	59,779						
S&P 500 INDEX DIGITAL_1YR 853SPD220	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	03/19/2024	03/19/2025		6,900,000	5,178.51		172,293		200,549		200,549	28,256						
S&P 500 INDEX CLIQUET_1YR 853SPD221	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/19/2024	03/19/2025		11,400,000	5,178.51		315,780		268,784		268,784	(46,996)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD222	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/19/2024	03/19/2025		8,700,000	369.37		190,530		254,102		254,102	63,572						
S&P 500 INDEX CALLSPREAD_1YR 853SPD226	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/26/2024	03/26/2025		40,700,000	5203.580/5454.392		1,164,834		1,428,668		1,428,668	263,834						
S&P 500 INDEX CALLSPREAD_1YR 853SPD227	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/26/2024	03/26/2025		5,900,000	5203.580/5740.069		314,647		401,874		401,874	87,227						
S&P 500 INDEX DIGITAL_1YR 853SPD228	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/26/2024	03/26/2025		7,000,000	5,203.58		165,900		191,300		191,300	25,400						
S&P 500 INDEX CLIQUET_1YR 853SPD229	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/26/2024	03/26/2025		10,900,000	5,203.58		267,050		349,637		349,637	82,587						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD230	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	03/26/2024	03/26/2025		5,400,000	370.95		118,800		144,243		144,243	25,443						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD235	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025		3,899,999	18121.780/19172.843		126,360		162,369		162,369	36,009						
S&P 500 INDEX CALLSPREAD_1YR 853SPD236	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/02/2024	04/02/2025		34,200,000	5205.810/5459.332		995,904		1,208,295		1,208,295	212,391						
S&P 500 INDEX CALLSPREAD_1YR 853SPD237	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/02/2024	04/02/2025		6,300,000	5205.810/5733.158		335,790		422,644		422,644	86,854						
S&P 500 INDEX CALL_1YR 853SPD238	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/02/2024	04/02/2025		2,500,000	5,205.81		216,375		270,765		270,765	54,390						
S&P 500 INDEX DIGITAL_1YR 853SPD239	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/02/2024	04/02/2025		4,700,000	5,205.81		120,320		137,696		137,696	17,376						
S&P 500 INDEX CLIQUET_1YR 853SPD240	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025		9,300,000	5,205.81		225,060		266,433		266,433	41,373						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD241	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	04/02/2024	04/02/2025		4,600,000	372.47		101,660		112,631		112,631	10,971						

SCHEDULE DB - PART A - SECTION 1

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S&P 500 INDEX CALLSPREAD_1YR 853SPD242	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/02/2024	04/02/2025		41,400,000	5205.810/5715.458		2,148,246		2,703,026		2,703,026	554,780						
S&P 500 INDEX CALLSPREAD_1YR 853SPD243	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/02/2024	04/02/2025		2,500,000	5283.897/5648.303		93,175		116,996		116,996	23,821						
S&P 500 INDEX CALLSPREAD_1YR 853SPD244	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/02/2024	04/02/2025		4,500,000	5205.810/5830.507		270,000		342,273		342,273	72,273						
S&P 500 INDEX CALL_1YR 853SPD245	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025		8,900,000	5,622.27		373,889		472,481		472,481	98,592						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD246	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/02/2024	04/02/2025		3,700,000	372.47		81,770		90,595		90,595	8,825						
S&P 500 INDEX CALLSPREAD_1YR 853SPD249	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/04/2024	04/04/2025		6,700,000	5147.210/5456.042		234,500		295,373		295,373	60,873						
S&P 500 INDEX CALLSPREAD_1YR 853SPD250	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/04/2024	04/04/2025		2,500,000	5147.210/5679.946		135,000		177,703		177,703	42,703						
S&P 500 INDEX DIGITAL_1YR 853SPD251	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/04/2024	04/04/2025		2,500,000	5,147.21		63,500		74,164		74,164	10,664						
S&P 500 INDEX CLIQUET_1YR 853SPD252	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/04/2024	04/04/2025		2,500,000	5,147.21		99,000		155,951		155,951	56,951						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD253	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/04/2024	04/04/2025		3,000,000	372.95		66,300		71,422		71,422	5,122						
S&P 500 INDEX CALLSPREAD_1YR 853SPD255	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/09/2024	04/09/2025		2,500,000	5209.910/5392.256		53,925		64,363		64,363	10,438						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD256	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/09/2024	04/09/2025		2,500,000	18169.900/19332.773		88,725		113,106		113,106	24,381						
S&P 500 INDEX CALLSPREAD_1YR 853SPD257	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/09/2024	04/09/2025		29,700,000	5209.910/5446.439		813,780		978,599		978,599	164,819						
S&P 500 INDEX CALLSPREAD_1YR 853SPD258	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/09/2024	04/09/2025		6,300,000	5209.910/5726.733		332,640		414,462		414,462	81,822						
S&P 500 INDEX DIGITAL_1YR 853SPD259	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/09/2024	04/09/2025		4,500,000	5,209.91		107,100		123,713		123,713	16,613						
S&P 500 INDEX CLIQUET_1YR 853SPD260	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/09/2024	04/09/2025		10,200,000	5,209.91		197,880		368,670		368,670	170,790						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD261	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/09/2024	04/09/2025		4,000,000	375.04		88,400		83,617		83,617	(4,783)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD265	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/11/2024	04/11/2025		2,500,000	5199.060/5684.132		126,875		157,655		157,655	30,780						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD266	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/11/2024	04/11/2025		2,500,000	372.86		55,500		60,473		60,473	4,973						

SCHEDULE DB - PART A - SECTION 1

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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 INDEX CALLSPREAD_1YR 853SPD267	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2024	04/16/2025		2,500,000	17713.660/19178.579		111,225		150,736		150,736	39,511						
S&P 500 INDEX CALLSPREAD_1YR 853SPD268	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2024	04/16/2025		40,800,000	5051.410/5304.990		1,227,672		1,577,072		1,577,072	349,400						
S&P 500 INDEX CALLSPREAD_1YR 853SPD269	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2024	04/16/2025		7,100,000	5051.410/5591.910		403,209		547,836		547,836	144,627						
S&P 500 INDEX DIGITAL_1YR 853SPD270	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/16/2024	04/16/2025		9,400,000	5,051.41		235,940		285,275		285,275	49,335						
S&P 500 INDEX CLIQUET_1YR 853SPD271	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/16/2024	04/16/2025		12,800,000	5,051.41		453,120		819,104		819,104	365,985						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD272	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/16/2024	04/16/2025		5,100,000	371.01		111,690		139,376		139,376	27,686						
S&P 500 INDEX CALLSPREAD_1YR 853SPD273	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/16/2024	04/16/2025		2,500,000	5051.410/5195.880		44,700		56,123		56,123	11,423						
S&P 500 INDEX CALLSPREAD_1YR 853SPD277	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/18/2024	04/17/2025		2,800,000	5011.120/5491.686		145,600		200,122		200,122	54,522						
S&P 500 INDEX CLIQUET_1YR 853SPD278	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/18/2024	04/17/2025		2,500,000	5,011.12		148,750		225,277		225,277	76,527						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD279	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/18/2024	04/17/2025		2,500,000	370.10		55,750		72,258		72,258	16,508						
S&P 500 INDEX CALLSPREAD_1YR 853SPD280	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/23/2024	04/23/2025		2,500,000	5070.550/5248.019		53,500		67,670		67,670	14,170						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD281	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/23/2024	04/23/2025		2,500,000	17471.470/18734.657		98,000		136,101		136,101	38,101						
S&P 500 INDEX CALLSPREAD_1YR 853SPD282	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/23/2024	04/23/2025		18,100,000	5070.550/5322.556		535,760		686,448		686,448	150,688						
S&P 500 INDEX CALLSPREAD_1YR 853SPD283	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/23/2024	04/23/2025		2,500,000	5070.550/5656.198		146,500		203,177		203,177	56,677						
S&P 500 INDEX CALL_1YR 853SPD284	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/23/2024	04/23/2025		2,500,000	5,070.55		220,250		339,558		339,558	119,308						
S&P 500 INDEX DIGITAL_1YR 853SPD285	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/23/2024	04/23/2025		2,500,000	5,070.55		72,000		85,146		85,146	13,146						
S&P 500 INDEX CLIQUET_1YR 853SPD286	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/23/2024	04/23/2025		4,200,000	5,070.55		81,840		159,784		159,784	77,944						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD287	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/23/2024	04/23/2025		2,700,000	369.73		59,670		80,303		80,303	20,633						
S&P 500 INDEX CALLSPREAD_1YR 853SPD289	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025		21,800,000	5048.420/5291.249		627,840		806,850		806,850	179,010						

STATEMENT AS OF JUNE 30, 2024 OF THE American National Insurance Company

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S&P 500 INDEX CALLSPREAD_1YR 853SPD290	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/25/2024	04/25/2025		5,900,000	5048.420/5547.708		310,930		425,091		425,091	114,161						
S&P 500 INDEX DIGITAL_1YR 853SPD291	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/25/2024	04/25/2025		5,000,000	5,048.42		116,000		139,650		139,650	23,650						
S&P 500 INDEX CLIQUET_1YR 853SPD292	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/25/2024	04/25/2025		5,100,000	5,048.42		112,200		206,400		206,400	94,200						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD293	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/25/2024	04/25/2025		4,600,000	368.36		102,580		148,372		148,372	45,792						
S&P 500 INDEX CALLSPREAD_1YR 853SPD296	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/30/2024	04/30/2025		16,400,000	5035.690/5285.963		486,588		628,038		628,038	141,450						
S&P 500 INDEX DIGITAL_1YR 853SPD297	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/30/2024	04/30/2025		2,500,000	5,035.69		62,750		73,769		73,769	11,019						
S&P 500 INDEX CLIQUET_1YR 853SPD298	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	04/30/2024	04/30/2025		4,900,000	5,035.69		140,140		240,723		240,723	100,583						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD299	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/30/2024	04/30/2025		3,700,000	366.99		82,140		129,410		129,410	47,270						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD301	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/02/2024	05/02/2025		2,499,999	17541.540/18786.989		95,500		132,387		132,387	36,887						
S&P 500 INDEX CALLSPREAD_1YR 853SPD302	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/02/2024	05/02/2025		17,400,000	5064.200/5312.852		506,340		651,550		651,550	145,210						
S&P 500 INDEX CALLSPREAD_1YR 853SPD303	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025		7,300,000	5064.200/5581.761		392,010		536,242		536,242	144,232						
S&P 500 INDEX DIGITAL_1YR 853SPD304	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/02/2024	05/02/2025		4,300,000	5,064.20		101,695		123,622		123,622	21,927						
S&P 500 INDEX CLIQUET_1YR 853SPD305	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/02/2024	05/02/2025		4,100,000	5,064.20		113,160		200,605		200,605	87,445						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD306	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/02/2024	05/02/2025		3,000,000	368.77		66,600		95,198		95,198	28,598						
S&P 500 INDEX CALLSPREAD_1YR 853SPD307	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025		36,800,000	5064.200/5559.985		1,909,552		2,604,493		2,604,493	694,941						
S&P 500 INDEX CALLSPREAD_1YR 853SPD308	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025		5,400,000	5064.200/5671.904		324,540		453,791		453,791	129,251						
S&P 500 INDEX CALL_1YR 853SPD309	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/02/2024	05/02/2025		9,000,000	5,469.34		379,440		714,676		714,676	335,236						
S&P 500 INDEX CALLSPREAD_1YR 853SPD310	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/02/2024	05/02/2025		2,500,000	5064.200/5431.354		102,600		134,994		134,994	32,394						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD311	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/02/2024	05/02/2025		6,400,000	368.77		142,080		203,089		203,089	61,009						

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 0 853SPD315	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/07/2024	05/07/2025		18,600,000	5187.700/5428.928		516,894		628,750		628,750	111,856						
S&P 500 INDEX CLIQUET_1YR 853SPD316	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025		2,500,000	5,187.70		60,250		68,959		68,959	8,709						
S&P 500 INDEX CALLSPREAD_2YR 853SPD317	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/07/2024	05/07/2025		6,700,000	5,187.70		190,950		313,267		313,267	122,317						
S&PMARC5%EXCESSRETURN 0 853SPD318	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/07/2024	05/07/2025		2,900,000	371.59		64,670		78,510		78,510	13,840						
S&P 500 INDEX CALLSPREAD_1YR 853SPD320	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/09/2024	05/09/2025		2,500,000	5214.080/5396.572		53,500		63,698		63,698	10,198						
S&P 500 INDEX CALLSPREAD_1YR 853SPD321	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/09/2024	05/09/2025		17,900,000	5214.080/5456.534		497,441		597,619		597,619	100,178						
S&P 500 INDEX CALLSPREAD_1YR 853SPD322	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/09/2024	05/09/2025		5,700,000	5214.080/5740.702		300,390		379,562		379,562	79,172						
S&P 500 INDEX DIGITAL_1YR 853SPD323	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/09/2024	05/09/2025		3,800,000	5,214.08		107,540		121,256		121,256	13,716						
S&P 500 INDEX CLIQUET_1YR 853SPD324	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/09/2024	05/09/2025		6,300,000	5,214.08		142,380		244,301		244,301	101,921						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD325	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/09/2024	05/09/2025		2,500,000	372.46		55,750		64,382		64,382	8,632						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD330	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2024	05/14/2025		2,500,001	18322.770/19526.576		90,225		112,417		112,417	22,192						
S&P 500 INDEX CALLSPREAD_1YR 853SPD331	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/14/2024	05/14/2025		11,800,000	5246.680/5513.211		356,832		421,048		421,048	64,216						
S&P 500 INDEX DIGITAL_1YR 853SPD332	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/14/2024	05/14/2025		2,500,000	5,246.68		64,100		71,487		71,487	7,387						
S&P 500 INDEX CLIQUET_1YR 853SPD333	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2024	05/14/2025		2,500,000	5,246.68		96,000		128,102		128,102	32,102						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD334	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/14/2024	05/14/2025		2,500,000	373.45		55,750		60,998		60,998	5,248						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD335	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2024	05/16/2025		2,500,000	18557.960/19686.284		84,225		101,434		101,434	17,209						
S&P 500 INDEX CALLSPREAD_1YR 853SPD336	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2024	05/16/2025		27,200,000	5297.100/5556.657		799,680		914,052		914,052	114,372						
S&P 500 INDEX CALLSPREAD_1YR 853SPD337	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2024	05/16/2025		7,000,000	5297.100/5858.062		385,000		454,314		454,314	69,314						
S&P 500 INDEX CALL_1YR 853SPD338	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2024	05/16/2025		2,500,000	5,297.10		206,750		253,013		253,013	46,263						

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 DIGITAL_1YR 853SPD339	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2024	05/16/2025		5,200,000	5,297.10		135,200		141,651		141,651	6,451						
S&P 500 INDEX CLIQUET_1YR 853SPD340	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2024	05/16/2025		8,300,000	5,297.10		235,720		335,804		335,804	100,084						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD341	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/16/2024	05/16/2025		6,200,000	375.42		138,260		134,085		134,085	(4,176)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD344	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025		2,500,000	5321.410/5825.879		128,250		146,361		146,361	18,111						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD345	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/21/2024	05/21/2025		2,500,000	376.38		56,000		51,231		51,231	(4,769)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD346	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/23/2024	05/23/2025		6,400,000	5267.840/5574.955		223,936		256,254		256,254	32,318						
S&P 500 INDEX DIGITAL_1YR 853SPD347	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/23/2024	05/23/2025		2,500,000	5,267.84		89,525		96,536		96,536	7,011						
S&P 500 INDEX CLIQUET_1YR 853SPD348	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/23/2024	05/23/2025		2,700,000	5,267.84		138,240		163,676		163,676	25,436						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD349	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	05/23/2024	05/23/2025		2,500,000	372.64		55,500		64,820		64,820	9,320						
NASDAQ 100 STOCK INDEX CALLSPREAD_1YR 853SPD350	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/28/2024	05/28/2025		2,999,999	18869.440/20014.815		103,470		116,023		116,023	12,553						
S&P 500 INDEX CALLSPREAD_1YR 853SPD351	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/28/2024	05/28/2025		35,400,000	5306.040/5552.240		1,018,458		1,124,837		1,124,837	106,379						
S&P 500 INDEX CALLSPREAD_1YR 853SPD352	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/28/2024	05/28/2025		5,600,000	5306.040/5855.215		311,360		355,885		355,885	44,525						
S&P 500 INDEX DIGITAL_1YR 853SPD353	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025		5,100,000	5,306.04		127,500		134,715		134,715	7,215						
S&P 500 INDEX CLIQUET_1YR 853SPD354	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	05/28/2024	05/28/2025		7,000,000	5,306.04		179,900		236,512		236,512	56,612						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD355	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	05/28/2024	05/28/2025		3,300,000	373.11		73,260		83,711		83,711	10,451						
S&P 500 INDEX CALLSPREAD_1YR 853SPD359	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/04/2024	06/04/2025		2,500,000	5291.340/5476.536		55,250		61,251		61,251	6,001						
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPD360	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/04/2024	06/04/2025		2,500,000	18654.840/20085.666		104,750		123,178		123,178	18,428						
S&P 500 INDEX CALLSPREAD_1YR 853SPD361	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/04/2024	06/04/2025		32,700,000	5291.340/5565.431		1,023,510		1,159,883		1,159,883	136,373						
S&P 500 INDEX CALLSPREAD_1YR 853SPD362	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/04/2024	06/04/2025		5,200,000	5291.340/5849.576		292,240		339,942		339,942	47,702						

SCHEDULE DB - PART A - SECTION 1

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S&P 500 INDEX DIGITAL_1YR 853SPD363	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/04/2024	06/04/2025		6,000,000	5,291.34		153,000		164,867		164,867	11,867						
S&P 500 INDEX CLIQUET_1YR 853SPD364	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/04/2024	06/04/2025		10,100,000	5,291.34		331,280		423,619		423,619	92,339						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD365	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	06/04/2024	06/04/2025		7,900,000	373.95		178,540		192,249		192,249	13,709						
S&P 500 INDEX CALLSPREAD_1YR 853SPD368	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		2,600,000	5352.960/5724.990		105,196		115,479		115,479	10,283						
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPD369	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/06/2024	06/06/2025		2,500,001	19021.190/20957.547		131,225		147,798		147,798	16,573						
S&P 500 INDEX CALLSPREAD_1YR 853SPD370	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/06/2024	06/06/2025		33,200,000	5352.960/5877.014		1,755,948		1,950,718		1,950,718	194,770						
S&P 500 INDEX CALLSPREAD_1YR 853SPD371	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		2,500,000	5433.254/5807.961		94,700		105,285		105,285	10,585						
S&P 500 INDEX CALLSPREAD_1YR 853SPD372	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/06/2024	06/06/2025		3,800,000	5352.960/5995.315		230,280		258,519		258,519	28,239						
S&P 500 INDEX CALL_1YR 853SPD373	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		6,800,000	5,888.26		202,368		247,835		247,835	45,467						
S&P 500 INDEX DIGITAL_1YR 853SPD374	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/06/2024	06/06/2025		2,500,000	5,352.96		127,375		133,080		133,080	5,705						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD375	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025		3,500,000	376.34		79,100		73,708		73,708	(5,392)						
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPD376	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/11/2024	06/11/2025		2,500,001	19210.190/20766.215		109,475		117,858		117,858	8,383						
S&P 500 INDEX CALLSPREAD_1YR 853SPD377	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025		30,500,000	5375.320/5656.986		969,595		1,040,193		1,040,193	70,598						
S&P 500 INDEX CALLSPREAD_1YR 853SPD378	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025		5,300,000	5375.320/5932.203		292,030		319,230		319,230	27,200						
S&P 500 INDEX DIGITAL_1YR 853SPD379	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/11/2024	06/11/2025		5,100,000	5,375.32		139,740		144,337		144,337	4,597						
S&P 500 INDEX CLIQUET_1YR 853SPD380	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/11/2024	06/11/2025		6,700,000	5,375.32		207,700		244,892		244,892	37,192						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD381	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	06/11/2024	06/11/2025		5,900,000	374.03		132,750		144,194		144,194	11,444						
S&P 500 INDEX CALLSPREAD_1YR 853SPD386	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/13/2024	06/13/2025		2,500,000	5433.740/5951.032		128,750		134,092		134,092	5,342						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD387	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	06/13/2024	06/13/2025		2,500,000	376.01		56,000		54,304		54,304	(1,696)						

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)
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPD388	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/18/2024	06/18/2025		2,499,999	19908.860/21027.737		79,975		74,799		74,799	(5,176)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD389	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/18/2024	06/18/2025		39,800,000	5487.030/5758.638		1,212,706		1,192,516		1,192,516	(20,190)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD390	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/18/2024	06/18/2025		5,900,000	5487.030/6048.901		323,320		316,180		316,180	(7,140)						
S&P 500 INDEX CALL_1YR 853SPD391	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/18/2024	06/18/2025		2,500,000	5,487.03		208,650		197,420		197,420	(11,230)						
S&P 500 INDEX DIGITAL_1YR 853SPD392	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/18/2024	06/18/2025		6,600,000	5,487.03		176,880		168,255		168,255	(8,625)						
S&P 500 INDEX CLIQUET_1YR 853SPD393	Multiple	N/A	EQ/IDX	JP Morgan 7H6GLXDRUGQFU57RNE97	06/18/2024	06/18/2025		9,300,000	5,487.03		311,550		300,158		300,158	(11,392)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD394	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/18/2024	06/18/2025		7,100,000	377.43		159,750		142,171		142,171	(17,580)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD397	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/20/2024	06/20/2025		2,500,000	5473.170/6000.236		131,750		130,580		130,580	(1,170)						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD398	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/20/2024	06/20/2025		2,500,000	377.37		57,000		50,405		50,405	(6,595)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD399	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/25/2024	06/25/2025		2,500,000	5469.300/5660.725		56,500		55,375		55,375	(1,125)						
NASDAQ-100 INDEX CALLSPREAD_1YR 853SPD400	Multiple	N/A	EQ/IDX	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/25/2024	06/25/2025		2,700,000	19701.130/21212.206		112,590		110,588		110,588	(2,002)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD401	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/25/2024	06/25/2025		36,200,000	5469.300/5716.512		1,020,840		1,014,468		1,014,468	(6,372)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD402	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/25/2024	06/25/2025		6,300,000	5469.300/6016.230		343,350		340,112		340,112	(3,238)						
S&P 500 INDEX DIGITAL_1YR 853SPD403	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	06/25/2024	06/25/2025		5,900,000	5,469.30		152,161		146,512		146,512	(5,649)						
S&P 500 INDEX CLIQUET_1YR 853SPD404	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/25/2024	06/25/2025		8,000,000	5,469.30		220,000		231,486		231,486	11,486						
S&PMARC5%EXCESSRETURN CALL_1YR 853SPD405	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/25/2024	06/25/2025		3,500,000	376.53		78,750		74,911		74,911	(3,839)						
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			1,516,813		1,516,813	59,222						
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			1,607,112		1,607,112	69,589						
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			1,543,114		1,543,114	74,383						
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			1,532,903		1,532,903	79,535						
S&P 500 INDEX ASIAN_10YR 853SPW915	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	12/23/2014	12/23/2024		2,500,000	2,082.17	339,750			1,465,287		1,465,287	84,732						

SCHEDULE DB - PART A - SECTION 1

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S&P 500 INDEX ASIAN_10YR 853SPW999	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	01/23/2015	01/23/2025		2,500,000	2,051.82	329,250			1,551,103		1,551,103	91,630						
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			1,533,429		1,533,429	99,742						
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			1,606,708		1,606,708	101,618						
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			1,542,361		1,542,361	100,908						
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			1,537,902		1,537,902	105,779						
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			1,666,799		1,666,799	121,272						
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			1,986,548		1,986,548	137,286						
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			1,760,883		1,760,883	137,467						
S&P 500 INDEX ASIAN_10YR 853SPY720	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	11/16/2015	11/14/2025		2,500,000	2,053.19	328,500			1,836,998		1,836,998	142,024						
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			2,374,718		2,374,718	174,659						
S&P 500 INDEX ASIAN_10YR 853SPZ240	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/15/2016	04/15/2026		2,500,000	2,080.73	299,500			1,933,134		1,933,134	165,867						
S&P 500 INDEX ASIAN_10YR 853SPZ695	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/16/2016	08/14/2026		2,500,000	2,178.15	305,000			1,847,080		1,847,080	179,518						
S&P 500 INDEX ASIAN_10YR 853SPZ925	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	10/24/2016	10/23/2026		2,500,000	2,151.33	293,750			1,947,636		1,947,636	195,419						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										70,135,105	70,039,286		243,957,068	XXX	243,957,068	63,289,520					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										70,135,105	70,039,286		243,957,068	XXX	243,957,068	63,289,520					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										70,135,105	70,039,286		243,957,068	XXX	243,957,068	63,289,520					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										70,135,105	70,039,286		243,957,068	XXX	243,957,068	63,289,520					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

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)
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
FX Forward	Multiple	N/A		FX Swaps	04/25/2024	07/29/2024		22,598,862					(234,641)		(234,641)							
1319999999. Subtotal - Swaps - Other - Foreign Exchange													(234,641)	XXX	(234,641)						XXX	XXX
1349999999. Subtotal - Swaps - Other													(234,641)	XXX	(234,641)						XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange													(234,641)	XXX	(234,641)						XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps													(234,641)	XXX	(234,641)						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										70,135,105	70,039,286		243,957,068	XXX	243,957,068	63,289,520					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other													(234,641)	XXX	(234,641)						XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										70,135,105	70,039,286		243,722,427	XXX	243,722,427	63,289,520					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 as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transac-tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(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 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	26,120,000		25,309,698			25,309,698				
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	22,783,250		22,804,817		21,567	22,804,817		21,567		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	4,770,000		4,203,715			4,203,715				
ING	ZOMI2JT14K8OXYZWX446	Y	Y	5,510,000		5,579,419		69,419	5,579,419		69,419		
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	26,705,000		26,413,254			26,413,254				
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	65,006,000		63,501,233			63,501,233				
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Y	Y	1,920,000		1,986,548		66,548	1,986,548		66,548		
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Y	Y	56,090,000		55,945,837			55,945,837				
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	39,500,000		37,977,906			37,977,906				
0299999999. Total NAIC 1 Designation				248,404,250		243,722,427		157,534	243,722,427		157,534		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				248,404,250		243,722,427		157,534	243,722,427		157,534		
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						243,722,427							

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	26,120,000	26,120,000	XXX	01/01/2025	V
BARCLAYS	G5GSEF7VJP5I70UK5573	Other	000000-00-0	Money Market Fund	22,783,250	22,783,250	XXX	01/01/2025	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other	000000-00-0	Money Market Fund	4,770,000	4,770,000	XXX	01/01/2025	V
ING	ZOMI2JT14K8OXYZWX446	Other	000000-00-0	Money Market Fund	5,510,000	5,510,000	XXX	01/01/2025	V
JP MORGAN	7H6GLXDRUGQFU57RNE97	Other	000000-00-0	Money Market Fund	26,705,000	26,705,000	XXX	01/01/2025	V
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Other	000000-00-0	Money Market Fund	65,006,000	65,006,000	XXX	01/01/2025	V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Other	000000-00-0	Money Market Fund	1,920,000	1,920,000	XXX	01/01/2025	V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	56,090,000	56,090,000	XXX	01/01/2025	V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	39,500,000	39,500,000	XXX	01/01/2025	V
0299999999 - Total					248,404,250	248,404,250	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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
JP Morgan Chase	Houston, TX					(9,721,841)	(165,027,651)	(122,976,041)	XXX
Key Bank	Cleveland, OH					13,253,116	7,424,528	11,382,091	XXX
Moody National Bank	Galveston, TX					23,932,634	13,541,559	24,783,412	XXX
Wells Fargo	Houston, TX					1,185,657	2,061,866	1,924,269	XXX
0199998. Deposits in ... 27 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			1,926,159	1,596,535	1,347,132	XXX
0199999. Totals - Open Depositories		XXX	XXX			30,575,725	(140,403,163)	(83,539,137)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX			30,575,725	(140,403,163)	(83,539,137)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	14,477	14,472	11,517	XXX
0599999. Total - Cash		XXX	XXX			30,590,202	(140,388,691)	(83,527,620)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
	UNITED STATES TREAS		04/08/2024	5.287	07/05/2024	24,295,900		292,571
	UNITED STATES TREAS		04/15/2024	5.296	07/11/2024	104,228,359		1,152,471
	UNITED STATES TREAS		05/01/2024	5.323	08/01/2024	28,470,642		
	UNITED STATES TREAS		04/22/2024	5.312	07/18/2024	30,324,705		305,608
	UNITED STATES TREAS		04/26/2024	5.307	07/25/2024	40,378,450		371,568
	UNITED STATES TREAS		04/24/2024	5.299	07/23/2024	96,560,393		
	UNITED STATES TREAS		05/29/2024	5.302	08/15/2024	591,220,676		2,842,737
	UNITED STATES TREAS TREAS BILL		06/18/2024	5.295	09/12/2024	418,935,882		1,109,903
	UNITED STATES TREAS		05/14/2024	0.000	08/15/2024	44,308,984		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,378,723,991		6,074,858
0109999999. Total - U.S. Government Bonds						1,378,723,991		6,074,858
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								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
	AMERICAN PHYSICIAN DD T/L B 1L 1/19		01/07/2019	5.429	12/31/2024	565,825	8,021	
	1/7/2019		12/16/2022	5.429	12/31/2024	330,222	4,681	
	5/31/2019		02/14/2020	5.429	12/31/2024	155,482	2,204	
	6/18/2019		01/07/2019	5.429	12/31/2024	3,049,112	43,224	
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						4,100,641	58,130	
1909999999. Subtotal - Unaffiliated Bank Loans						4,100,641	58,130	
2419999999. Total - Issuer Obligations						1,378,723,991		6,074,858
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						4,100,641	58,130	
2509999999. Total Bonds						1,382,824,632	58,130	6,074,858
825252-40-6	STIT Treasury Portfolio		06/28/2024	0.000		620,274,526	1,174,282	139,622
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						620,274,526	1,174,282	139,622
99C001-55-1	BONY CASH RESERVE FUND MONEY MKT		06/28/2024	0.000		34,076,198	228,782	(1,110,271)
8309999999. Subtotal - All Other Money Market Mutual Funds						34,076,198	228,782	(1,110,271)
8609999999 - Total Cash Equivalents						2,037,175,356	1,461,194	5,104,209