QUARTERLY STATEMENT

OF THE

American National Life Insurance Company of New York

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2023

[ ] LIFE, ACCIDENT AND HEALTH

[ ] FRATERNAL BENEFIT SOCIETIES

2023

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

American National Life Insurance Company of New York

NAIC Group Code 0408 (Current) 0408 (Prior) NAIC Company Code 63126 Employer's ID Number 14-1400831

Organized under the Laws of New York , State of Domicile or Port of Entry NY

Country of Domicile United States of America

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

Incorporated/Organized 10/20/1953 Commenced Business 01/20/1954

Statutory Home Office 344 Route 9W (Street and Number), Glenmont, NY, US 12077 (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), 518-431-5000 (Area Code) (Telephone Number)

Mail Address P.O. Box 656 (Street and Number or P.O. Box), Albany, NY, US 12201-0656 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 344 Route 9W (Street and Number)

Glenmont, NY, US 12077 (City or Town, State, Country and Zip Code), 518-431-5000 (Area Code) (Telephone Number)

Internet Website Address www.americannational.com

Statutory Statement Contact Jennifer Jo Duncan (Name), 518-431-5201 (Area Code) (Telephone Number)

FinancialStatementContact@AmericanNational.com (E-mail Address), 518-431-5978 (FAX Number)

OFFICERS

Chairman of the Board and Chief Executive Officer	Timothy Allen Walsh	Senior Vice President, Chief Financial Officer and Treasurer	Brody Jason Meriill
Assistant Vice President, Corporate Secretary	Ilse JeLayne Hoffman	Senior Vice President, Life and Annuity CRO	Kathryn Lentivech FSA #

OTHER

John Frederick Simon #, President	Shannon Lee Smith, Executive Vice President	James Patrick Stelling, Executive Vice President
Michele Mackay Bartkowski, Senior Vice President	Scott Frankie Brast, Senior Vice President	Kate Jordan Breen, Senior Vice President
Scott Christopher Campbell, Senior Vice President	Kevin James Cassidy #, Senior Vice President	Lee Chadwick Ferrell, Senior Vice President
Sara Liane Latham, Senior Vice President & Actuary	Anne Marie LeMire, Senior Vice President	Bradley Wayne Manning, Senior Vice President
Michael Scott Marquis, Senior Vice President	Meredith Myron Mitchell, Senior Vice President	Michael Scott Nimmons, Senior Vice President
Cecilia Guerrero Pardo, Senior Vice President	Edward Bruce Pavelka, Senior Vice President	Ronald Clark Price, Senior Vice President
Patrick Anthony Smith, Senior Vice President	Garrett Kyle Williams #, Senior Vice President	

DIRECTORS OR TRUSTEES

Brody Jason Merrill	Edward Joseph Muhl	Matthew Richard Ostiguy
Cecilia Guerrero Pardo #	Elvin Jerome Pederson	John Frederick Simon
Timothy Allen Walsh	Garrett Kyle Williams #	

State of Texas
County of Galveston SS:

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

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

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

Alice Ybarra

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,875,592,107	0	1,875,592,107	1,960,644,511
2.	Stocks:				
	2.1 Preferred stocks	1,998,395	0	1,998,395	1,816,000
	2.2 Common stocks	78,035,720	0	78,035,720	37,074
3.	Mortgage loans on real estate:				
	3.1 First liens	593,755,470	0	593,755,470	600,484,504
	3.2 Other than first liens		0	0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	4,457,807	0	4,457,807	4,642,065
	4.2 Properties held for the production of income (less $ .... encumbrances)	0	0	0	
	4.3 Properties held for sale (less $ .... encumbrances)		0	0	
5.	Cash ($ (6,923,115)), cash equivalents ($ 97,436,991) and short-term investments ($ 0)	90,513,876	0	90,513,876	58,314,209
6.	Contract loans (including $ .... premium notes)	33,110,185	0	33,110,185	32,557,238
7.	Derivatives	7,614,723	0	7,614,723	2,838,449
8.	Other invested assets	94,548,318	0	94,548,318	92,361,150
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets		0	0	
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,779,626,601	0	2,779,626,601	2,753,695,200
13.	Title plants less $ .... charged off (for Title insurers only)		0	0	
14.	Investment income due and accrued	21,134,065	0	21,134,065	22,042,337
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	297,180	53,368	243,812	268,655
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	12,960,876	0	12,960,876	12,778,597
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)		0	0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	137,368	0	137,368	433,178
	16.2 Funds held by or deposited with reinsured companies		0	0	
	16.3 Other amounts receivable under reinsurance contracts	15	0	15	15
17.	Amounts receivable relating to uninsured plans		0	0	
18.1	Current federal and foreign income tax recoverable and interest thereon		0	0	
18.2	Net deferred tax asset	37,955,908	31,193,340	6,762,568	6,208,683
19.	Guaranty funds receivable or on deposit	17,540	0	17,540	17,540
20.	Electronic data processing equipment and software		0	0	
21.	Furniture and equipment, including health care delivery assets ($ ....)	140,040	140,040	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates		0	0	
23.	Receivables from parent, subsidiaries and affiliates	1,233,597	0	1,233,597	1,375,836
24.	Health care ($ ....) and other amounts receivable	440,851	440,851	0	
25.	Aggregate write-ins for other than invested assets	4,796,438	4,531,664	264,774	481,251
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,858,740,479	36,359,263	2,822,381,216	2,797,301,292
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts		0	0	
28.	Total (Lines 26 and 27)	2,858,740,479	36,359,263	2,822,381,216	2,797,301,292
	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)	0	0	0	0
2501.	Other receivables	163,856	163,856	0	408,925
2502.	Prepaid state premium taxes	264,774	0	264,774	72,326
2503.	Prepaid pension cost	4,043,861	4,043,861	0	
2598.	Summary of remaining write-ins for Line 25 from overflow page	323,947	323,947	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,796,438	4,531,664	264,774	481,251

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,362,461,955 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	2,362,461,955	2,353,202,502
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	12,818,503	13,204,207
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	72,155,775	74,792,701
4.	Contract claims:		
	4.1 Life	11,878,833	15,278,943
	4.2 Accident and health	287,246	211,412
5.	Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		
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)	4,944,665	9,350,450
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)	4,601,613	
	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 $ 35,286 accident and health premiums	340,219	314,719
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 $ .... assumed and $ 909,115 ceded	909,115	920,312
	9.4 Interest Maintenance Reserve	0	
10.	Commissions to agents due or accrued-life and annuity contracts $ 251,356 , accident and health $ 250,649 and deposit-type contract funds $	502,005	472,371
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	242,035	239,294
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	211,743	290,186
15.1	Current federal and foreign income taxes, including $ (242,854) on realized capital gains (losses)	1,477,521	891,700
15.2	Net deferred tax liability		
16.	Unearned investment income	859,872	960,599
17.	Amounts withheld or retained by reporting entity as agent or trustee	18,093,256	21,480,852
18.	Amounts held for agents' account, including $ 22,597 agents' credit balances	22,597	20,137
19.	Remittances and items not allocated	4,966,665	4,185,352
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 19,800,000 and interest thereon $ 90,359	19,890,359	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	45,853,548	38,914,251
	24.02 Reinsurance in unauthorized and certified ($ ....) companies	604,574	749,628
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,123,226	1,829,478
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	2,087,622	11,952,912
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	9,612,937	5,490,681
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,577,945,884	2,554,752,687
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	2,577,945,884	2,554,752,687
29.	Common capital stock	3,000,550	3,000,550
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	60,300,471	60,300,471
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	181,134,311	179,247,584
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)	0	
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	241,434,782	239,548,055
38.	Totals of Lines 29, 30 and 37	244,435,332	242,548,605
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,822,381,216	2,797,301,292
	DETAILS OF WRITE-INS		
2501.	Liability on derivative collateral	7,480,000	2,740,000
2502.	Uncashed check reserve	2,132,937	2,750,681
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,612,937	5,490,681
3101.			
3102.		0	
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	133,167,962	40,832,194	93,840,782
2.	Considerations for supplementary contracts with life contingencies	248,121	515,256	672,685
3.	Net investment income	57,147,973	57,335,160	113,902,434
4.	Amortization of Interest Maintenance Reserve (IMR)	(347,989)	(225,573)	(641,711)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		
6.	Commissions and expense allowances on reinsurance ceded	245,539	260,791	514,760
7.	Reserve adjustments on reinsurance ceded	0		
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0		
	8.2 Charges and fees for deposit-type contracts	0		
	8.3 Aggregate write-ins for miscellaneous income	31,013	3,057	(11,966)
9.	Totals (Lines 1 to 8.3)	190,492,619	98,720,885	208,276,984
10.	Death benefits	17,865,611	21,944,983	37,400,466
11.	Matured endowments (excluding guaranteed annual pure endowments)	61,130	226,784	584,898
12.	Annuity benefits	16,393,504	16,575,806	36,712,085
13.	Disability benefits and benefits under accident and health contracts	1,384,256	1,288,100	2,484,667
14.	Coupons, guaranteed annual pure endowments and similar benefits	0		
15.	Surrender benefits and withdrawals for life contracts	119,691,493	49,442,110	117,010,894
16.	Group conversions	0		
17.	Interest and adjustments on contract or deposit-type contract funds	1,273,687	1,214,169	2,394,646
18.	Payments on supplementary contracts with life contingencies	1,219,661	1,583,554	3,058,925
19.	Increase in aggregate reserves for life and accident and health contracts	8,868,832	(23,830,468)	(37,347,850)
20.	Totals (Lines 10 to 19)	166,758,174	68,445,038	162,298,731
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,168,346	3,747,200	8,766,681
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	6,788,463	6,461,483	13,508,919
24.	Insurance taxes, licenses and fees, excluding federal income taxes	961,188	916,130	2,129,090
25.	Increase in loading on deferred and uncollected premiums	(416,378)	(506,889)	(69,656)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0		
27.	Aggregate write-ins for deductions	2,029	440	485
28.	Totals (Lines 20 to 27)	178,261,822	79,063,402	186,634,250
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,230,797	19,657,483	21,642,734
30.	Dividends to policyholders and refunds to members	4,601,613	4,589,938	8,959,757
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,629,184	15,067,545	12,682,977
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	4,108,175	1,582,042	4,000,797
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)	3,521,009	13,485,503	8,682,180
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (975,669) (excluding taxes of $ 395,745 transferred to the IMR)	(1,727,154)	1,504,180	(329,268)
35.	Net income (Line 33 plus Line 34)	1,793,855	14,989,683	8,352,912
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	242,548,605	240,405,690	240,405,690
37.	Net income (Line 35)	1,793,855	14,989,683	8,352,912
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,295,463	4,873,410	(5,010,959)	(8,082,668)
39.	Change in net unrealized foreign exchange capital gain (loss)	0		
40.	Change in net deferred income tax	2,646,967	(1,695,541)	1,428,642
41.	Change in nonadmitted assets	(598,748)	317,524	(4,001,988)
42.	Change in liability for reinsurance in unauthorized and certified companies	145,055	245,050	25,886
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0		
44.	Change in asset valuation reserve	(6,939,297)	10,508,008	5,362,935
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	0	0	
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(34,515)	161,387	(942,804)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,886,727	19,515,152	2,142,915
55.	Capital and surplus, as of statement date (Lines 36 + 54)	244,435,332	259,920,842	242,548,605
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	31,013	3,057	(11,966)
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	31,013	3,057	(11,966)
2701.	Fines and penalties to regulatory authorities	2,029	440	485
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,029	440	485
5301.	Change in pension and post retirement plans net of deferred tax	0	0	(1,029,639)
5302.	Change in deferred tax on non admitted items	(34,515)	161,387	86,835
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(34,515)	161,387	(942,804)

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	133,717,079	41,638,516	94,796,466
2. Net investment income	59,598,465	58,907,883	117,347,421
3. Miscellaneous income	276,552	263,840	502,798
4. Total (Lines 1 to 3)	193,592,096	100,810,239	212,646,685
5. Benefit and loss related payments	159,825,388	92,472,644	196,162,380
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	11,906,023	11,453,047	24,580,064
8. Dividends paid to policyholders	4,405,785	4,388,621	9,036,069
9. Federal and foreign income taxes paid (recovered) net of $ (579,924) tax on capital gains (losses)	2,942,430	405,825	1,843,413
10. Total (Lines 5 through 9)	179,079,626	108,720,137	231,621,926
11. Net cash from operations (Line 4 minus Line 10)	14,512,470	(7,909,898)	(18,975,241)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	145,272,404	134,561,296	250,514,987
12.2 Stocks	0	0	0
12.3 Mortgage loans	10,411,415	28,354,062	78,041,500
12.4 Real estate	0	0	0
12.5 Other invested assets	4,043,464	4,642,576	11,509,169
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	2,829,594	221,400	(2,267,124)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	162,556,877	167,779,334	337,798,532
13. Cost of investments acquired (long-term only):			
13.1 Bonds	63,183,668	112,680,726	177,780,189
13.2 Stocks	78,000,000	0	0
13.3 Mortgage loans	3,307,807	17,838,927	209,729,419
13.4 Real estate	44,240	0	320,000
13.5 Other invested assets	4,708,924	8,050,392	21,716,508
13.6 Miscellaneous applications	14,641,564	65,081,115	53,128,203
13.7 Total investments acquired (Lines 13.1 to 13.6)	163,886,203	203,651,160	462,674,319
14. Net increase (or decrease) in contract loans and premium notes	552,947	(713,109)	(695,748)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,882,273)	(35,158,717)	(124,180,038)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	19,890,359	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(3,740,322)	(358,742)	(2,765,139)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	3,419,432	(6,797,097)	14,497,991
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	19,569,469	(7,155,839)	11,732,852
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)	32,199,667	(50,224,454)	(131,422,427)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	58,314,209	189,736,637	189,736,637
19.2 End of period (Line 18 plus Line 19.1)	90,513,876	139,512,182	58,314,209

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	30,763,582	29,195,134	60,705,715
3.	Ordinary individual annuities	14,163,685	12,272,973	34,359,054
4.	Credit life (group and individual)	382,944	340,846	686,462
5.	Group life insurance	0	0	0
6.	Group annuities	89,062,423	0	0
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	441,778	422,893	843,235
9.	A & H - other	1,585,236	1,724,731	3,400,566
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	136,399,648	43,956,577	99,995,032
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	136,399,648	43,956,577	99,995,032
14.	Deposit-type contracts	2,483,783	1,619,141	2,338,411
15.	Total (Lines 13 and 14)	138,883,431	45,575,718	102,333,443
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices
The financial statements of American National Insurance Company of New York ("the Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services.

The New York State Department of Financial Services recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the New York 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 New York.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices or permitted by the State of New York as of June 30, 2023 and December 31, 2022 is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 1,793,855	$ 8,352,912
(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	$ 1,793,855	$ 8,352,912
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 244,435,332	$ 242,548,605
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 244,435,332	$ 242,548,605

B. Use of Estimates in the Preparation of the Financial Statements
No significant change.

C. Accounting Policy
1) No significant change.

2) The Company has no investment in mandatory convertible securities or SVO identified investments. Bonds not backed by other loans are generally stated at amortized cost using the scientific interest method, except for bonds with an NAIC designation 6, which are recorded at the lower of cost or estimated fair value.

3-5) No significant change.

6) Loan-backed securities are stated at amortized cost using the retrospective method including anticipated prepayments at the date of purchase, except for those with a NAIC designation 6, which are stated at lower of amortized cost or estimated fair value.

7-13) No significant change.

D. Going Concern
Based upon its evaluation of relevant conditions and events, management does 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.

C. Reverse Mortgages
No significant change.

D. Loan-Backed Securities
(1) Prepayment assumptions for mortgage-backed/loan-backed securities were obtained from independent third party pricing services or internal estimates.

(2) At June 30, 2023, the Company did not have any securities within the scope of SSAP No. 43R, Revised Statutory Accounting for Loan-backed and Structured Securities, with a recognized other-than-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(3) At June 30, 2023, the Company did not hold any loan-backed and structured securities with a recognized credit-related other-than-temporary impairment.

(4)

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (749)
2. 12 Months or Longer	$ (3,873,510)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 311,519
2. 12 Months or Longer	$ 34,285,973

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of June 30, 2023, the Company believes it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. Although the investment securities above did not meet management's criteria for other-than-temporary impairment at this time, it is possible that future events or information could cause them to conclude that declines in value are other-than-temporary.

NOTES TO FINANCIAL STATEMENTS

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 accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable - The Company has no reverse repurchase agreements transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale
Not applicable - The Company has no repurchase agreements transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not applicable - The Company has no reverse repurchase agreements transactions accounted for as a sale.

J. Real Estate
No significant change.

K. Low Income Housing tax Credits (LIHTC)
No significant change.

L. Restricted Assets
No significant change.

M. Working Capital Finance Investments
Not applicable - The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities
Not applicable - The Company has not offset or netted assets and liabilities in accordance with SSAP No. 64, 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 does not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

NOTE 7 Investment Income
No significant change.

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives
The Company issues indexed deferred annuities, with credit returns based on the performance of underlying equity indexes. However, the indexed credits cannot be less than minimum guarantees. The Company issues policies once a week and purchases options at the same time, thereby closely matching the timing and other characteristics of the option assets to the indexed-related liabilities. The Company purchases the options from a number of different well-regarded parties and further mitigates credit risk by negotiating collateral deposit agreements with the counter-parties. All options are stated at fair value net of collateral and are reported on the Derivatives line on the Asset page. Changes in the values of the options are recorded as changes in unrealized gains.

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees
Not applicable - The Company has no derivatives hedging variable annuity guarantees under SSAP No. 108.

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	Written Agree-ment (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
001	06/20/2023	Brookfield Asset Management (BAM)	Real Estate Equity Funding	Exchange of Assets or Liabilities	Yes	06/20/2023	$ 16,000,000
002	06/20/2023	Brookfield Asset Management (BAM)	Real Estate Equity Funding	Exchange of Assets or Liabilities	Yes	06/20/2023	$ 16,000,000
003	06/20/2023	Brookfield Asset Manager	Real Estate Equity Funding	Exchange of Assets or Lia	Yes	06/20/2023	$ 16,000,000
004	05/03/2023	Brookfield Asset Management (BAM)	Real Estate Equity Funding	Exchange of Assets or Liabilities	Yes	06/20/2023	$ 30,000,000

(2) Detail of Material Related Party Transactions Involving Services

The Company had no material related party transactions involving services.

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

a. Description of Transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
001	Brookfield Asset Management (BAM)	Properties transferred for equity funding	No

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
001	Brookfield Asset Management (BAM)	Property of 225 Liberty Street	$ 16,000,000

NOTES TO FINANCIAL STATEMENTS

002	Brookfield Asset Management (BAM)	Property of 200 Liberty Street	$ 16,000,000
003	Brookfield Asset Management (BAM)	Property of 1100 AoA	$ 16,000,000
004	Brookfield Asset Management (BAM)	One Liberty Plaza Property Holdings	$ 30,000,000
Total			$ 78,000,000

c. Assets Transferred

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

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

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable/ (Payable) by Related Party	Admitted Recoverable
001	Brookfield Asset Management (BAM)	$ 78,000,000				
Total	XXX	$ 78,000,000	$ -	$ -	$ -	$ -

D.-O. No significant change.

NOTE 11 Debt

A. The Company has a line of credit established with American National Insurance Company for up to $35,000,000 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.

As of June 30, 2023, there is an outstanding balance $19,890,359 under the line of credit, including $90,359 accrued interest. The interest rate was 8.25% as of June 30, 2023.

There were no outstanding borrowings on the line of credit at December 31, 2022.

B. FHLB (Federal Home Loan Bank) Agreements

Not applicable - The Company has no FHLB agreements.

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

A. Defined Benefit Plan

(1)-(3) No significant change.

	Pension Benefits 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022	Special or Contractual Benefits Per SSAP No. 11 2023	Special or Contractual Benefits Per SSAP No. 11 2022
(4) Components of net periodic benefit cost						
a. Service cost	$ 46,099	$ 92,206				
b. Interest cost	$ 323,654	$ 647,307	$ 12,494	$ 24,979		
c. Expected return on plan assets	$ (854,553)	$ (1,709,106)				
d. Transition asset or obligation						
e. Gains and losses		$ -	$ 5,170	$ 10,340		
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	$ (484,800)	$ (969,593)	$ 17,664	$ 35,319	$ -	$ -

(5)-(18) No significant change.

B. Defined Benefit Plan - Investment Policies and Strategies

No significant change.

C. The fair value of each class of plan assets

No significant change.

D. The overall expected long-term rate-of-return-on-assets assumption

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.

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds		$ 1,396,785			$ 1,396,785
Common Stock- Affiliated			$ 78,000,000		$ 78,000,000
Common Stock- Unaffiliated	$ 35,720				$ 35,720
Options			$ 7,614,723		$ 7,614,723
Total assets at fair value/NAV	$ 35,720	$ 1,396,785	$ 85,614,723	$ -	$ 87,047,228

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Options	$ 5,182,620			$ (223,815)	$ 2,075,027	$1,639,597			$(1,058,706)	$ 7,614,723
Common Stock- Affiliated						$78,000,000				$ 78,000,000
Total Assets	$ 5,182,620	$ -	$ -	$ (223,815)	$ 2,075,027	$79,639,597	$ -	$ -	$(1,058,706)	$ 85,614,723

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

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

(4) During the current reporting period, the fair value of the Company's investments in Level 3 totaled $85,614,723. The market values of equity and debt 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 is included in the above tables.

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

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

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

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

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

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

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

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

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

The fair value estimates of most fixed maturity investments including municipal bonds are based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such fixed maturities provided by the pricing service are included in the amount disclosed in Level 2 of the hierarchy.

NOTES TO FINANCIAL STATEMENTS

Additionally, the Company holds a small amount of fixed maturities that have characteristics that make them unsuitable for matrix pricing. For these securities, a quote from a broker (typically a market maker) is obtained. Due to the disclaimers on these quotes that indicate that the price is indicative only, the Company includes these fair value estimates in Level 3. The pricing of certain private placement debt also includes significant non-observable inputs, the internally determined credit rating of the security and an externally provided credit spread, and are classified in Level 3.

For public common and preferred stocks, the Company receives prices from a nationally recognized pricing service that are based on observable market transactions and these securities are disclosed in Level 1. For certain preferred stock held, current market quotes in active markets are unavailable. In these instances, the Company receives an estimate of fair value from the pricing service that provides fair value estimates for the fixed maturity securities. The service utilizes some of the same methodologies to price the preferred stocks as it does for the fixed maturities. These estimates for equity securities are disclosed in Level 2.

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

The fair value of surplus debentures is obtained from the pricing service.

The fair value of mortgage loans is estimated using discounted cash flow analyses. Fair value is calculated 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 rating, region, property type, lien number, payment type and current status. The Company includes these fair values in Level 3.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.
The table below reflects the fair values and admitted values of all admitted assets that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy as described above in the Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 1,730,927,222	$ 1,875,592,107	$ 1,495,069	$ 1,607,184,575	$ 122,247,578		
Common Stock- Unaffiliated	$ 35,720	$ 35,720	$ 35,720				
Common Stock- Affiliated	$ 78,000,000	$ 78,035,720	$ 35,720		$ 78,000,000		
Preferred Stock	$ 1,998,395	$ 1,998,395	$ 1,998,395				
Mortgage Loans	$ 550,390,655	$ 593,755,470			$ 550,390,655		
Policy Loans	$ 33,110,185	$ 33,110,185			$ 33,110,185		
Options	$ 7,614,723	$ 7,614,723			$ 7,614,723		
Surplus Debentures / BA	$ 5,027,591	$ 4,964,054			$ 5,027,591		
Investment Contracts	$ 62,860				$ 62,860		

D. Not Practicable to Estimate Fair Value
Not applicable - During the reporting period, there were no financial instruments for which it is not practicable for the Company to estimate the fair value.

E. Investments measured using Net Asset Value
Not applicable - The Company had no investments measured using Net Asset Value.

NOTE 21 Other Items
No significant change.

NOTE 22 Events Subsequent
Subsequent events have been considered through August 14, 2023 for these statutory financial statements which are to be issued August 14, 2023.

Type I - Recognized Subsequent Events:

There were no recognized subsequent events for the period ended June 30, 2023.

Type II - Nonrecognized Subsequent Events:

On August 8, 2023, the Company received a gross paid-in and contributed surplus of $57,870,043 from its parent, American National Insurance Holdings, Inc.

NOTE 23 Reinsurance
No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
Not applicable - The Company had no retrospectively rated contracts or contracts subject to redetermination during the reporting periods.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves on accident and health contracts as of December 31, 2022 were $6,759,310. As of June 30, 2023, $1,141,018 has been paid for claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $6,238,160 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on disability and credit lines of insurance. Therefore, there has been a $619,868 unfavorable prior-year development from December 31, 2022 to June 30, 2023. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. There were no significant changes in methods or assumptions.

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

NOTES TO FINANCIAL STATEMENTS

No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected
No significant change.

NOTE 35 Separate Accounts
No significant change.

NOTE 36 Loss/Claim Adjustment Expenses
No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
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). 06/17/2022

6.4 By what department or departments?
New York State Department of Financial Services

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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: $

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	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$ 78,000,000
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 173,312,930	$ 176,687,830
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 173,312,930	$ 254,687,830
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. $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 0

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
Anna LeMire	I
Scott Brast	I

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 593,755,470
	1.14 Total Mortgages in Good Standing	$ 593,755,470
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	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	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 593,755,470
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	74.900 %
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	27.100 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

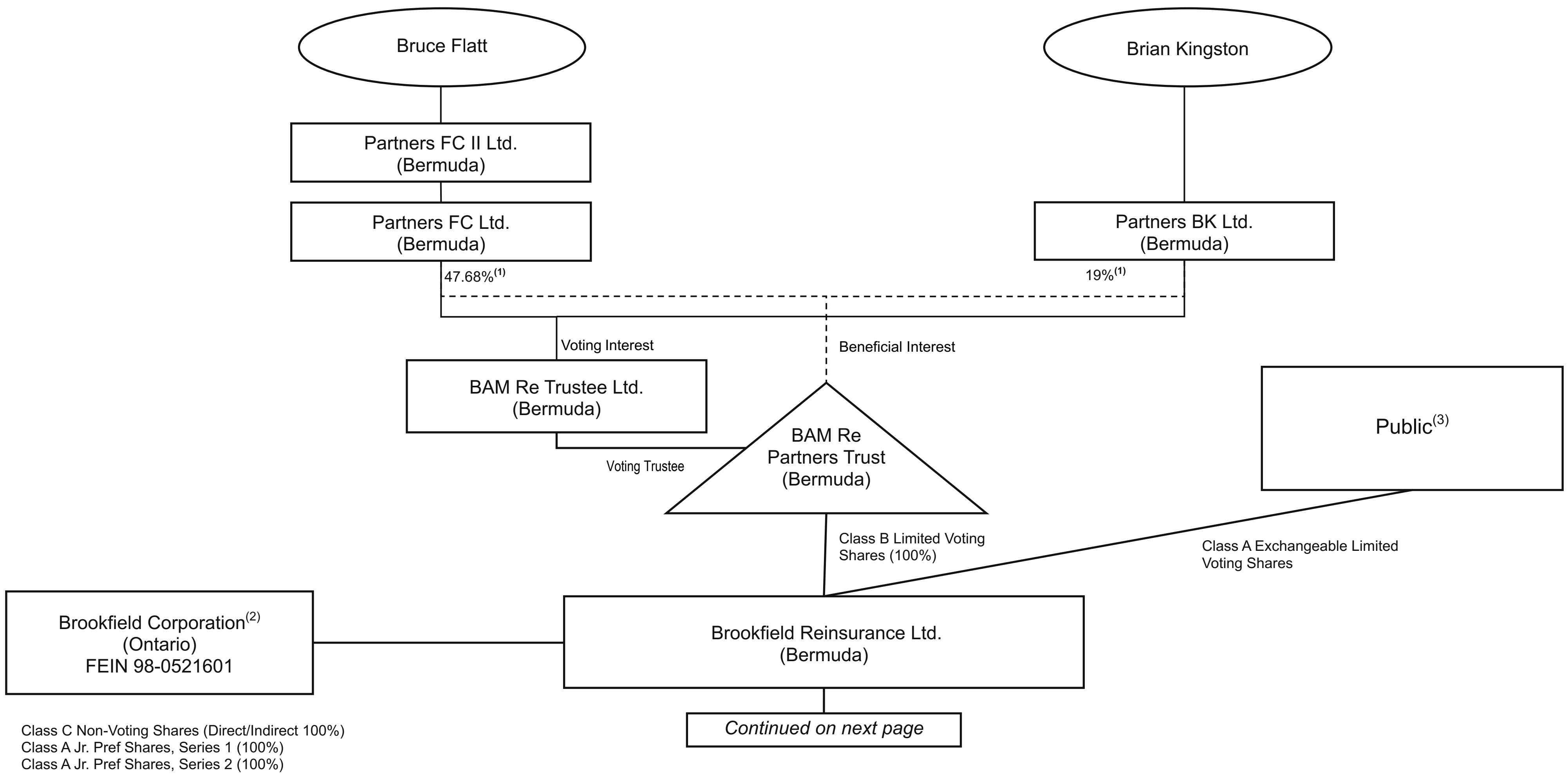
Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	N	14,658	0	0	0	14,658	0
2.	Alaska AK	N	470	0	0	0	470	0
3.	Arizona AZ	N	19,101	0	0	0	19,101	0
4.	Arkansas AR	N	5,143	0	0	0	5,143	0
5.	California CA	N	23,795	0	0	0	23,795	0
6.	Colorado CO	N	16,187	60,000	0	0	76,187	0
7.	Connecticut CT	L	800,559	29,780	127,154	0	957,493	0
8.	Delaware DE	L	512,678	39,268	17,096	0	569,042	0
9.	District of Columbia DC	N	415	0	0	0	415	0
10.	Florida FL	N	341,283	75,860	0	0	417,143	0
11.	Georgia GA	N	32,385	1,627	0	0	34,012	0
12.	Hawaii HI	N	7,380	0	0	0	7,380	0
13.	Idaho ID	N	1,620	0	0	0	1,620	0
14.	Illinois IL	N	7,611	0	0	0	7,611	0
15.	Indiana IN	N	11,512	0	0	0	11,512	0
16.	Iowa IA	N	4,681	2,000	0	0	6,681	0
17.	Kansas KS	N	2,611	0	0	0	2,611	0
18.	Kentucky KY	N	12,072	0	0	0	12,072	0
19.	Louisiana LA	N	4,451	0	0	0	4,451	0
20.	Maine ME	L	513,122	50,366	51,228	0	614,716	0
21.	Maryland MD	L	509,542	11,400	54,046	0	574,988	0
22.	Massachusetts MA	L	942,593	120,999	160,615	0	1,224,207	0
23.	Michigan MI	N	10,671	0	0	0	10,671	0
24.	Minnesota MN	N	5,045	0	0	0	5,045	0
25.	Mississippi MS	N	2,604	0	0	0	2,604	0
26.	Missouri MO	N	9,244	0	0	0	9,244	0
27.	Montana MT	N	4,880	0	0	0	4,880	0
28.	Nebraska NE	N	2,694	0	0	0	2,694	0
29.	Nevada NV	N	6,842	0	0	0	6,842	0
30.	New Hampshire NH	L	578,558	42,400	93,762	0	714,720	0
31.	New Jersey NJ	L	2,378,030	112,216	221,281	0	2,711,527	70,983
32.	New Mexico NM	N	12,713	0	0	0	12,713	0
33.	New York NY	L	18,164,190	102,210,267	1,077,263	0	121,451,720	2,080,400
34.	North Carolina NC	N	121,720	90,240	0	0	211,960	0
35.	North Dakota ND	N	0	0	0	0	0	0
36.	Ohio OH	N	40,063	0	0	0	40,063	332,400
37.	Oklahoma OK	N	2,222	0	0	0	2,222	0
38.	Oregon OR	N	1,439	0	0	0	1,439	0
39.	Pennsylvania PA	L	381,893	26,850	28,376	0	437,119	0
40.	Rhode Island RI	L	217,029	10,350	32,946	0	260,325	0
41.	South Carolina SC	N	96,271	12,904	0	0	109,175	0
42.	South Dakota SD	N	11,539	0	0	0	11,539	0
43.	Tennessee TN	N	30,000	2,653	0	0	32,653	0
44.	Texas TX	N	63,980	0	0	0	63,980	0
45.	Utah UT	N	2,936	1,200	0	0	4,136	0
46.	Vermont VT	L	566,235	145,709	59,672	0	771,616	0
47.	Virginia VA	L	125,509	0	13,270	0	138,779	0
48.	Washington WA	N	4,208	0	0	0	4,208	0
49.	West Virginia WV	L	1,101,727	180,018	31,098	0	1,312,843	0
50.	Wisconsin WI	N	12,465	0	0	0	12,465	0
51.	Wyoming WY	N	2,551	0	0	0	2,551	0
52.	American Samoa AS	N	(8)	0	0	0	(8)	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	2,898	0	0	0	2,898	0
55.	U.S. Virgin Islands VI	N	862	0	0	0	862	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	1,842	0	0	0	1,842	0
58.	Aggregate Other Aliens OT	XXX	2,784	0	0	0	2,784	0
59.	Subtotal	XXX	27,749,505	103,226,107	1,967,807	0	132,943,419	2,483,783
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,317,845	0	0	0	3,317,845	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	320,717	0	50,772	0	371,489	0
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	31,388,067	103,226,107	2,018,579	0	136,632,753	2,483,783
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97	Totals (All Business)	XXX	31,388,067	103,226,107	2,018,579	0	136,632,753	2,483,783
98.	Less Reinsurance Ceded	XXX	2,615,432	0	543,447	0	3,158,879	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	28,772,635	103,226,107	1,475,132	0	133,473,874	2,483,783
	DETAILS OF WRITE-INS							
58001.	CHE Switzerland	XXX	1,876				1,876	
58002.	JPN Japan	XXX	639				639	
58003.	USA Overseas Military	XXX	195				195	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	74	0	0	0	74	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	2,784	0	0	0	2,784	0
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:

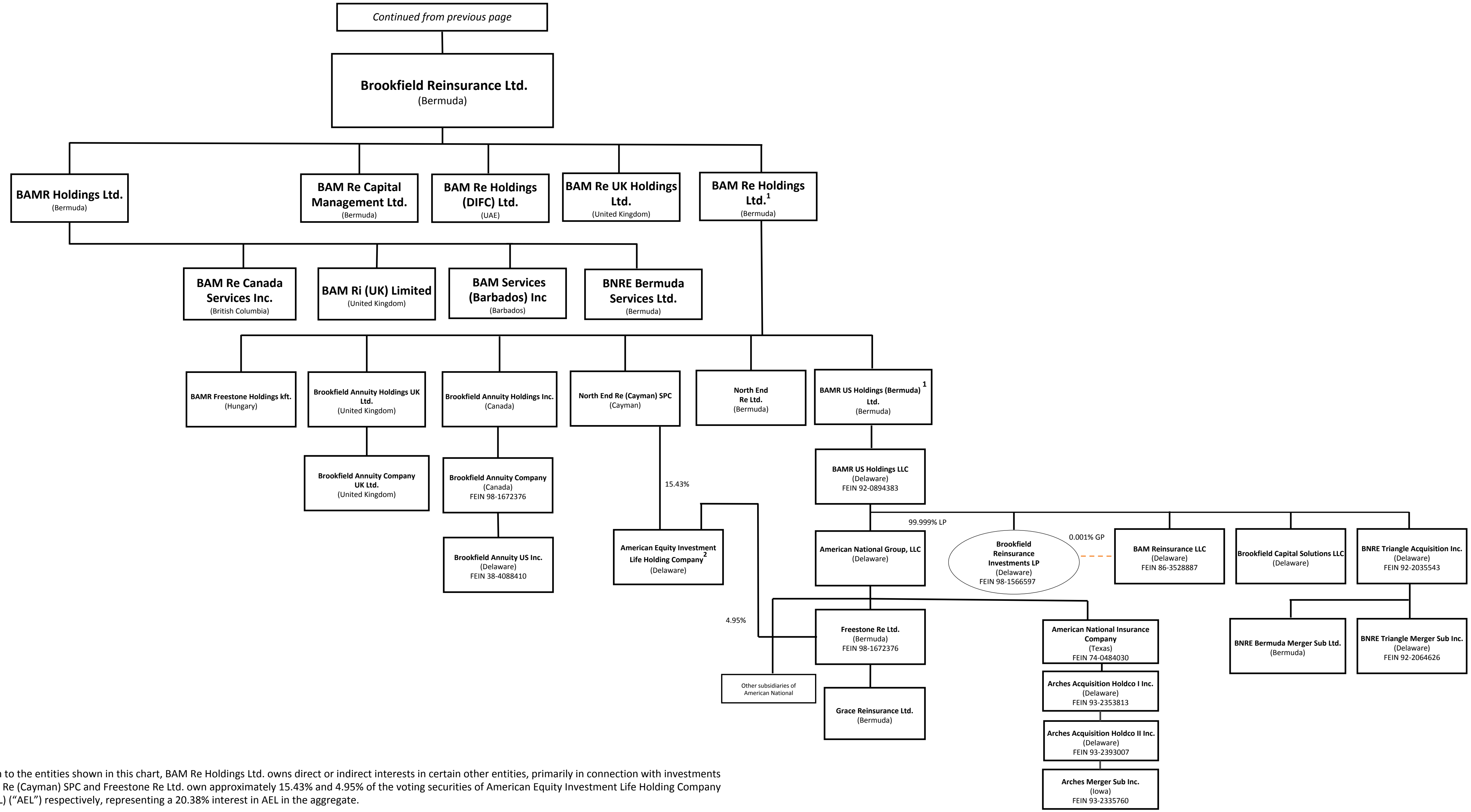
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 13
2. R - Registered - Non-domiciled RRGs ......
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ......
4. Q - Qualified - Qualified or accredited reinsurer ......
5. N - None of the above - Not allowed to write business in the state 44

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



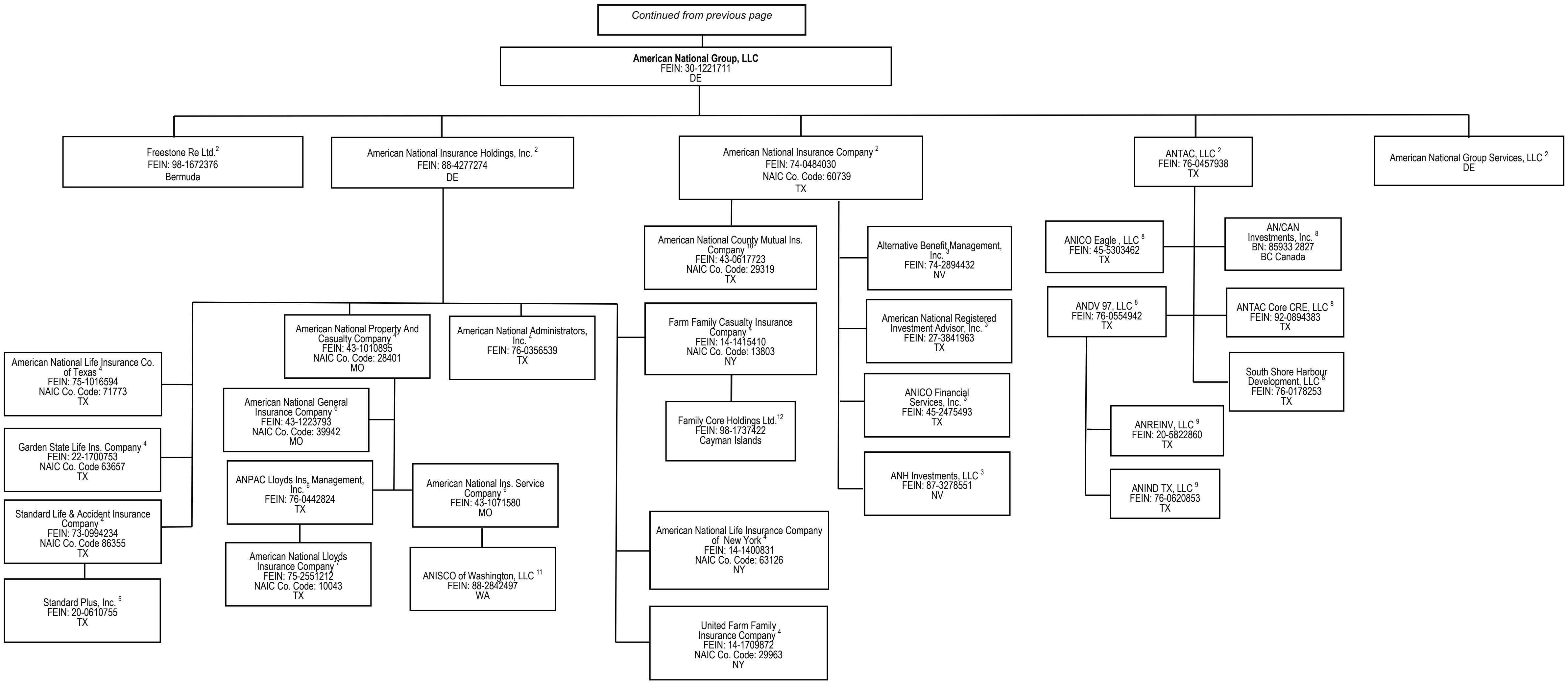
(1) This percentage represents both the percentage of beneficial interest in the BAM Re Partners Trust and the percentage of voting interest in BAM Re Trustee Ltd., which are the same percentage numbers. The remaining 33.32% beneficial interest in BAM Re Partners Trust and 33.32% voting interest in its trustee, BAM Re Trustee, is held through entities owned by (i) Sachin Shah (6.66%), (ii) Anuj Ranjan (6.66%) (iii) Connor Teskey(6.66%), (iv) Cyrus Madon (6.66%) and (v) Sam Pollock (6.66%).
(2) Pursuant to Commissioner's Order No. 2022-7321 (HCS No. 1130540), Brookfield Corporation is not a control person within the Registrants' holding company system, however Brookfield Corporation is included in this organizational chart due to certain commitments made by Brookfield Corporation in connection with its disclaimer of affiliation filing.
(3) To the Company's knowledge based on filings made with the SEC as of the date hereof, Bruce Flatt is the only person holding 10% or more of the voting power of the Brookfield Reinsurance Ltd. Class A Shares

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



(1) In addition to the entities shown in this chart, BAM Re Holdings Ltd. owns direct or indirect interests in certain other entities, primarily in connection with investments
(2) North End Re (Cayman) SPC and Freestone Re Ltd. own approximately 15.43% and 4.95% of the voting securities of American Equity Investment Life Holding Company (NYSE: AEL) ("AEL") respectively, representing a 20.38% interest in AEL in the aggregate.

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



(1) In addition to the entities shown in this chart, American National Group, LLC owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.
(2) 100% owned by American National Group, LLC.
(3) 100% owned by American National Insurance Company.
(4) 100% owned by American National Insurance Holdings, Inc.
(5) 100% owned by Standard Life and Accident Insurance Company.
(6) 100 % owned by American National Property And Casualty Company.
(7) Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
(8) 100% owned by ANTAC, LLC.
(9) 100% owned by ANDV 97, LLC.
(10) Not a subsidiary company but managed by American National Insurance Company.
(11) 100% owned by American National Insurance Service Company.
(12) 100% owned by Farm Family Casualty Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0408	Brookfield Reinsurance Ltd. Group	60739	74-0484030	1343722	0		American National Insurance Company	TX	IA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	86355	73-0994234		0		Standard Life and Accident Insurance Company	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	63657	22-1700753		0		Garden State Life Insurance Company	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	63126	14-1400831		0		American National Life Insurance Company of New York	NY	RE	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	13803	14-1415410		0		Farm Family Casualty Insurance Company	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	29963	14-1709872		0		United Farm Family Insurance Company	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	28401	43-1010895	1343946	0		American National Property and Casualty Company	MO	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	YES	1
0408	Brookfield Reinsurance Ltd. Group	39942	43-1223793		0		American National General Insurance Company	MO	IA	American National Property and Casualty Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	29319	43-0617723		0		American National County Mutual Insurance Company	TX	IA	American National Insurance Company	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	10043	75-2551212		0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Attorney-In-Fact	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	30-1221711		0		American National Group, LLC	DE	UIP	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-4277274		0		American National Insurance Holdings, Inc.	DE	UDP	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	87-3278551		0		ANH Investments, LLC	NV	NIA	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0457938		0		ANTAC, LLC	TX	NIA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	27-3841963		1518195		American National Registered Investment Advisor, Inc.	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	74-2894432		0		Alternative Benefit Management, Inc.	NV	NIA	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	NIA	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0356539		0		American National Administrators, Inc.	TX	NIA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	43-1071580		0		American National Insurance Service Company	MO	NIA	American National Property and Casualty Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-2842497		0		ANISCO of Washington, LLC	WA	NIA	American National Insurance Service Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0442824		0		ANPAC Lloyds Insurance Management, Inc.	TX	NIA	American National Property and Casualty Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0620853		0		ANIND TX, LLC	TX	NIA	ANDV 97, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-5822860		0		ANREINV, LLC	TX	NIA	ANDV 97, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0554942		0		ANDV 97, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	45-5303462		0		ANICO Eagle, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	85-9332827		0		AN/CAN Investments, Inc.	CAN	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1672376		0		Freestone Re Ltd.	BMU	IA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0178253		0		South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-0610755		0		Standard Plus, Inc.	TX	NIA	Standard Life and Accident Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	45-5303462		0		BAMR US Holdings (Bermuda) I Ltd.	BMU	UIP	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	85-9332827		0		BAM Re Holdings Ltd.	BMU	UIP	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-1134768		1837429	NYSE, TSX	Brookfield Reinsurance Ltd.	BMU	UIP	BAM Re Partners Trust	Other	0.000	Bruce Flatt and Brian Kingston	NO	2
0408	Brookfield Reinsurance Ltd. Group	00000	98-1672376		0		BAM Re Partners Trust	BMU	UIP	BAM Re Trustee Ltd.	Management	0.000	Bruce Flatt and Brian Kingston	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	76-0178253		0		BAM Re Trustee Ltd.	BMU	UIP	Partners FC Ltd.	Ownership	47.680	Bruce Flatt	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	20-0610755		0		BAM Re Trustee Ltd.	BMU	UIP	Partners BK Ltd.	Ownership	19.000	Brian Kingston	NO	

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0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners FC Ltd.	BMU	UIP	Partners FC II Ltd.	Ownership	100.000	Bruce Flatt	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners FC II Ltd.	BMU	UIP	Bruce Flatt	Ownership	100.000	Bruce Flatt	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners BK Ltd.	BMU	UIP	Brian Kingston	Ownership	100.000	Brian Kingston	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	98-1566597		0		Brookfield Reinsurance Investments LP	DE	NIA	BAM Reinsurance LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	86-3528887		0		BAM Reinsurance LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR Holdings Ltd.	BMU	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Ri (UK) Limited	GBR	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Canada Services Inc.	CAN	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Services (Barbados) Inc.	BRB	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR Freestone Holdings kft.	HUN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Holdings Inc.	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		North End Re (Cayman) SPC	CYM	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		North End Re Ltd.	BMU	IA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	38-4088410		0		Brookfield Annuity US Inc.	DE	NIA	Brookfield Annuity Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1672376		0		Brookfield Annuity Company	CAN	IA	Brookfield Annuity Holdings Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
2658	American Equity Investment Group	00000	42-1447959	3981379	1039828	NYSE	American Equity Investment Life Holding Company	IA	NIA	North End Re (Cayman) SPC	Ownership	14.040	Shareholders	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Capital Management Ltd.	BMU	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Holdings (DIFC) Ltd.	ARE	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re UK Holdings Ltd.	GBR	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-0894383		0		BAMR US Holdings LLC	DE	NIA	BAMR US Holdings (Bermuda) I Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Holdings UK Ltd.	GBR	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Company UK Ltd.	GBR	IA	Brookfield Annuity Holdings UK Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Capital Solutions LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Volta Holdings LP	CYM	NIA	BAMR Holdings Ltd.	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	87-3288802		0		121 Village Corner Development, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	36-4814921		0		121 Village Lots 2/3, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		1363015 Alberta Ltd.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	26-4431276		0		ANCAP Jasper, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsuance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	26-4730727		0		ANCAP Jasper II, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argerich 2022-1, LLC	DE	OTH	Argerich Holdco 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argerich Holdco 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-1, LLC	DE	OTH	BST Holding 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holding 2022-1, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-1E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-2E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-3E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-1E Ltd	CYM	OTH	BST Holdings 2022-1E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-2E Ltd	CYM	OTH	BST Holdings 2022-2E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-3E Ltd	CYM	OTH	BST Holdings 2022-3E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Canadian Cottage Company Ltd.	CAN	NIA	Chipman Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bach F1 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BACH F1 Interco 2022-1, LLC	DE	OTH	Bach F1 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boccherini F2 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boccherini F2 Interco 2022-1, LLC	DE	OTH	Boccherini F2 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brahms PP Interco 2022-1, LLC	DE	OTH	Brahms PP 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brahms PP 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Holdings, Inc.	CAN	OTH	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Industrial Park No. 1 Inc.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1

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0408	Brookfield Reinsurance Ltd. Group	00000	76-0621069		0		Eagle IND., L.P.	TX	NIA	ANIND TX, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	83-2990147		0		Eagle Burleson Park LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	83-2964071		0		Eagle Tri County LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-4937509		0		Germann Road Land Development, LLC	CO	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-8243164		0		MRPL Retail Partners, Ltd. (Shops at Bella Terra)	TX	NIA	ANICO Eagle, LLC	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	46-3426560		0		TC Blvd. Partners, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	87.680	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	46-3432650		0		TC Blvd. Partners II, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	95.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0444990		0		Town and Country Partnership	TX	NIA	ANDV 97, LLC	Ownership	87.680	Brookfield Reinsuance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	80-0947060		0		Town Center Partners, Ltd.	TX	NIA	TC Blvd. Partners, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-3971831		0		TX Galileo LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3904685		0		TX Hooke LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3957208		0		TX Kepler LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3921297		0		TX Leibniz LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3871687		0		TX Newton LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3889808		0		TX Wren LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	20-8668116		0		121 Village, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BEP BID II Euro AIV L.P.	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR BID II US AIV LP	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR BID II AIV LP	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boole L.P.	CYM	OTH	American National Insurance Company	Ownership	54.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Archimedes L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Cantor L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 1 Ltd.	CYM	OTH	North End Re (Cayman) SPC	Ownership	75.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 2 Ltd.	CYM	OTH	American National Insurance Company	Ownership	75.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 3 Ltd.	CYM	OTH	American National Insurance Company	Ownership	76.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 1 Ltd.	CYM	OTH	NER Note Issuer 1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 2 Ltd.	CYM	OTH	NER Note Issuer 2 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 3 Ltd.	CYM	OTH	NER Note Issuer 3 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1684989		0		Bylsma 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1685005		0		Casals 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1685038		0		Dupre 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bylsma 2022-1, LLC	DE	OTH	Bylsma 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Casals 2022-1, LLC	DE	OTH	Casals 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Dupre 2022-1, LLC	DE	OTH	Dupre 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1138054		0		BGL PT Land, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL PT, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1691929		0		Atreides Leto Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1691732		0		Atreides Paul Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1695168		0		Atreides Paul 2022-1 Ltd.	CYM	OTH	Atreides Paul Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1694739		0		Atreides Leto 2022-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1693420		0		Atreides 2022-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2022-1 Ltd.	Ownership	80.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL Pinehurst Land, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BLI Pinehurst Mezz, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL Pinehurst, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BLI Pinehurst, LLC	DE	OTH	BLI Pinehurst Mezz, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Bermuda Real Estate JV Member Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	

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0408	Brookfield Reinsurance Ltd. Group	00000			0		Blue Investment SPE Ltd.	BMU	NIA	Brookfield Bermuda Real Estate Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Bermuda Real Estate Holdings Ltd.	BMU	NIA	Brookfield Bermuda Real Estate JV LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Development Corporation	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Bermuda Real Estate JV LLC	BMU	NIA	BAM Re Bermuda Real Estate JV Member Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bermuda Services Ltd.	BMU	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2035543		0		BNRE Triangle Acquisition Inc.	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2064626		0		BNRE Triangle Merger Sub Inc.	DE	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bermuda Merger Sub Ltd.	BMU	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Grace Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE 77G Holdings Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Ganymede Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Titan Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Europa Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 IO Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Ceres Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BREF VI Cayman 1 LP	CYM	OTH	BAM Re Holdings Ltd.	Management	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		77G Propco Limited	JEY	OTH	BNRE 77G Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		American National Group Services, LLC	DE	NIA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-0894383		0		ANTAC Core CRE, LLC	TX	OTH	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737422		0		Family Core Holdings Ltd.	CYM	OTH	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Grace Reinsurance Ltd	BMU	NIA	Freestone Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		One Liberty Plaza Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	43.840	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bay Adelaide Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.840	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BFPL Toronto Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.722	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BFPL Calgary Property Holdings Inc.	CAN	OTH	Brookfield Reinsurance Investments LP	Ownership	34.518	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		1100 AoA Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	36.015	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		225 Liberty Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	35.188	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		200 Liberty Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	34.845	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Lilia Property Holdings Ltd	CYM	OTH	ANTAC Core CRE LLC	Ownership	35.822	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	92-2374250		0		1100 Ave of Americas REIT LLC	DE	OTH	1100 AoA Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-1651948		0		225 Liberty REIT LLC	DE	OTH	225 Liberty Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-1665964		0		200 Liberty REIT LLC	DE	OTH	200 Liberty Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-2353813		0		Arches Acquisition Holdco I Inc.	DE	NIA	American National Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-2393007		0		Arches Acquisition Holdco II Inc.	DE	NIA	Arches Acquisition Holdco I Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-2335760		0		Arches Merger Sub Inc.	IA	NIA	Arches Acquisition Holdco II Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

8.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Disallowed interest maintenance reserve	1,703,295	1,703,295	0	
2505. Overfunded postretirement plan asset	18,813	18,813	0	
2506. Prepaid expenses	47,687	47,687	0	
2507. Overfunded pension plan asset	(1,445,848)	(1,445,848)	0	
2597. Summary of remaining write-ins for Line 25 from overflow page	323,947	323,947	0	0

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
58004. ESP Spain	XXX	74				74	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	74	0	0	0	74	0

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	4,642,065	4,765,002
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	44,240	320,000
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	228,498	442,937
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	4,457,807	4,642,065
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	4,457,807	4,642,065

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	600,484,504	468,014,946
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	155,890,775
	2.2 Additional investment made after acquisition	3,307,807	53,838,644
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	781,640
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	10,411,415	78,041,500
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(374,574)	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	593,755,470	600,484,504
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	593,755,470	600,484,504
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	593,755,470	600,484,504

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	92,361,150	80,477,703
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		303,506
	2.2 Additional investment made after acquisition	4,708,924	21,413,002
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	27,770	51,926
5.	Unrealized valuation increase (decrease)	1,493,938	1,624,181
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	4,043,464	11,509,169
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	94,548,318	92,361,150
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	94,548,318	92,361,150

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	1,962,497,582	2,046,263,773
2.	Cost of bonds and stocks acquired	141,183,668	177,780,189
3.	Accrual of discount	950,848	2,384,619
4.	Unrealized valuation increase (decrease)	84,035	(6,824,918)
5.	Total gain (loss) on disposals	(989,794)	706,662
6.	Deduct consideration for bonds and stocks disposed of	145,272,404	252,390,822
7.	Deduct amortization of premium	2,827,713	6,200,915
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		1,096,841
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		1,875,835
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,955,626,222	1,962,497,582
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,955,626,222	1,962,497,582

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)	926,520,252	243,756,981	218,256,548	5,797,894	926,520,252	957,818,579	0	956,505,564
2. NAIC 2 (a)	967,719,466	0	46,587,466	(2,364,728)	967,719,466	918,767,272	0	998,976,884
3. NAIC 3 (a)	31,831,627	0	0	(4,028,583)	31,831,627	27,803,044	0	38,848,857
4. NAIC 4 (a)	6,262,986	0	0	90,064	6,262,986	6,353,050	0	6,175,111
5. NAIC 5 (a)	2,977,318	0	0	5,720	2,977,318	2,983,038	0	4,474,468
6. NAIC 6 (a)	1,917,724	0	80,787	44,175	1,917,724	1,881,112	0	645,295
7. Total Bonds	1,937,229,373	243,756,981	264,924,801	(455,458)	1,937,229,373	1,915,606,095	0	2,005,626,179
PREFERRED STOCK								
8. NAIC 1	0	0	0	0			0	
9. NAIC 2	1,152,730	0	0	(12,935)	1,152,730	1,139,795	0	1,124,200
10. NAIC 3	0	0	0	0			0	
11. NAIC 4	691,800	0	0	(691,800)	691,800	0	0	691,800
12. NAIC 5	(691,800)	0	0	691,800	(691,800)	0	0	0
13. NAIC 6	802,800	0	0	55,800	802,800	858,600	0	0
14. Total Preferred Stock	1,955,530	0	0	42,865	1,955,530	1,998,395	0	1,816,000
15. Total Bonds and Preferred Stock	1,939,184,903	243,756,981	264,924,801	(412,593)	1,939,184,903	1,917,604,490	0	2,007,442,179

(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 $ 83,739,994 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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	0	XXX	0	0	0

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	44,981,669	0
2. Cost of short-term investments acquired	19,984,367	44,974,036
3. Accrual of discount	23,267	7,633
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	
6. Deduct consideration received on disposals	64,989,303	0
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	44,981,669
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	0	44,981,669

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)	2,838,448
2.	Cost Paid/(Consideration Received) on additions	3,005,386
3.	Unrealized Valuation increase/(decrease)	4,590,900
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(1,761,306)
6.	Considerations received/(paid) on terminations	1,058,706
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)	7,614,722
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	7,614,722

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	7,614,723	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		7,614,723
4.	Part D, Section 1, Column 6	7,614,723	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	7,614,723	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		7,614,723
10.	Part D, Section 1, Column 9	7,614,723	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		0
		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)		0

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	11,700,258	179,448,430
2.	Cost of cash equivalents acquired	1,010,965,752	2,857,160,233
3.	Accrual of discount	693,837	1,301,346
4.	Unrealized valuation increase (decrease)	0	
5.	Total gain (loss) on disposals	0	(2)
6.	Deduct consideration received on disposals	925,922,856	3,026,209,749
7.	Deduct amortization of premium	0	
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	97,436,991	11,700,258
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	97,436,991	11,700,258

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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
807401	SAN JOSE	CA	S	03/03/2021	3.750		41,314	9,000,000
807901	MESA	AZ	S	09/09/2022	5.500		1,390,969	85,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	1,432,283	94,500,000
0899999. Total Mortgages in good standing						0	1,432,283	94,500,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	1,432,283	94,500,000

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
801101	HOUSTON	TX		01/01/2018	04/12/2023	2,499,696	0	2,377	0	0	2,377	0	2,472,930	2,472,930	0		0
805601	WINCHESTER	KY		05/07/2019	05/23/2023	2,412,112	0	12,500	0	0	12,500	0	2,405,778	2,405,778	0		0
0199999. Mortgages closed by repayment						4,911,808	0	14,877	0	0	14,877	0	4,878,708	4,878,708	0	0	0
161701	FORT WORTH	TX		04/30/2008		2,282,080		1,770			1,770		16,040	16,040			0
163501	ALBANY	GA		11/29/2012		1,078,369		142			142		54,520	54,520			0
163801	THE WOODLANDS	TX		12/17/2013		1,880,491		788			788		21,660	21,660			0
163901	OMAHA	NE		06/26/2014		3,916,778		741			741		25,914	25,914			0
164301	SUWANEE	GA		12/16/2014		3,967,703		1,038			1,038		61,506	61,506			0
164401	SPRING	TX		12/17/2014		3,273,719		506			506		31,119	31,119			0
164501	NOVI	MI		02/02/2015		4,139,914		324			324		40,711	40,711			0
164601	WILMINGTON	NC		02/10/2015		2,117,241		312			312		63,080	63,080			0
164801	MATTHEWS	NC		10/01/2015		2,838,944		218			218		27,073	27,073			0
164901	VERNON HILLS	IL		12/16/2015		4,097,279		325			325		46,140	46,140			0
165001	PHOENIX	AZ		03/01/2016		3,401,362		280			280		47,812	47,812			0
165401	BRIGHTON	NY		05/26/2016		5,148,906		362			362		40,066	40,066			0
165501	CORTLANDVILLE	NY		05/26/2016		4,438,711		312			312		34,539	34,539			0
166001	MISSION VIEJO	CA		08/29/2017		1,661,338		119			119		12,945	12,945			0
800301	GREENVILLE	SC		01/01/2018		506,150		66			66		18,209	18,209			0

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
400401	AUSTIN	TX		05/28/2019		7,269,032		7,386			7,386		50,027	50,027			0
400601	MURRAY	UT		09/17/2019		13,173,884					0		73,295	73,295			0
400801	BEAVERCREEK	OH	S	03/26/2020		11,200,233		8,100			8,100		29,924	29,924			0
800401	MISSOURI CITY	TX		01/01/2018		1,394,072		125			125		22,649	22,649			0
800501	NORTHVILLE	MI		01/01/2018		2,581,594		188			188		16,786	16,786			0
800801	BEAUMONT	TX		01/01/2018		1,384,468		117			117		20,298	20,298			0
800901	VERNON HILLS	IL		01/01/2018		2,295,938		188			188		29,859	29,859			0
801001	PLAINFIELD	IN		01/01/2018		2,681,659		740			740		18,714	18,714			0
801301	CLEVELAND	OH		01/01/2018		2,625,230		392			392		23,038	23,038			0
801401	CLEVELAND	OH		01/01/2018		4,491,751		332			332		38,357	38,357			0
801601	DE PERE	WI		01/01/2018		4,324,110		319			319		37,412	37,412			0
801701	WILMINGTON	NC		01/01/2018		1,712,848		125			125		9,394	9,394			0
801801	CARMEL-BY-THE-SEA	CA		01/01/2018		5,317,949		363			363		24,871	24,871			0
801901	SAN FRANCISCO	CA		01/01/2018		2,212,253		235			235		19,006	19,006			0
802401	SANTA CLARA	CA		01/01/2018		4,280,757		328			328		50,697	50,697			0
802601	ALBUQUERQUE	NM		01/01/2018		4,219,294		808			808		33,651	33,651			0
802901	ALBUQUERQUE	NM		01/01/2018		4,227,289		611			611		33,684	33,684			0
803001	ALBUQUERQUE	NM		01/01/2018		3,692,123		534			534		29,420	29,420			0
803101	ALBUQUERQUE	NM		01/01/2018		2,876,300		416			416		22,919	22,919			0
803301	LEHI	UT		02/05/2018		12,399,400		2,268			2,268		74,838	74,838			0
803401	LAS VEGAS	NV		04/24/2018		2,455,974		344			344		11,887	11,887			0
803601	ARVADA	CO		06/26/2018		15,654,041		4,500			4,500		105,070	105,070			0
803901	KATONAH	NY		09/25/2018		7,798,505		2,052			2,052		49,832	49,832			0
804001	MOUNT KISCO	NY		09/27/2018		11,939,976		3,143			3,143		76,296	76,296			0
804201	ROCKWALL	TX		10/11/2018		13,592,622		1,785			1,785		80,236	80,236			0
804301	PROVO	UT		10/16/2018		7,361,791		1,013			1,013		49,537	49,537			0
804401	BOISE	ID		10/23/2018		10,252,885		2,826			2,826		59,226	59,226			0
804701	PORTLAND	OR		12/05/2018		9,475,056		1,238			1,238		55,094	55,094			0
804801	MESQUITE	TX		12/12/2018		8,745,412		6,750			6,750		50,525	50,525			0
804901	HILLSBORO	OR		01/29/2019		4,562,234		848			848		25,820	25,820			0
805001	SOUTH JORDAN	UT		02/19/2019		6,377,378		828			828		34,706	34,706			0
805101	LOGAN	UT		03/19/2019		2,216,975		156			156		21,443	21,443			0
805301	ARLINGTON HEIGHTS	IL		04/11/2019		14,325,299		11,175			11,175		85,316	85,316			0
805401	PORTLAND	OR		04/25/2019		9,744,075		1,250			1,250		54,067	54,067			0
805501	EMPORIUM	PA		05/01/2019		2,315,628		2,400			2,400		12,401	12,401			0
805801	IDAHO FALLS	ID		06/06/2019		8,175,318		1,062			1,062		47,314	47,314			0
805901	OLATHE	KS		06/11/2019		8,710,482		2,250			2,250		51,127	51,127			0
806001	HOUSTON	TX		10/08/2019		2,165,970		201			201		10,304	10,304			0
806101	NASHVILLE	TN		10/30/2019		11,553,650		3,719			3,719		75,904	75,904			0
806201	SANDSTON	VA		12/17/2019		1,781,905		250			250		43,808	43,808			0
806701	HOUSTON	TX		02/27/2020		11,743,613		1,500			1,500		73,117	73,117			0
807001	MELROSE PARK	IL		04/29/2020		3,698,707		366			366		20,020	20,020			0
807101	ST. CHARLES	IL		05/28/2020		12,291,676		1,183			1,183		196,445	196,445			0
807301	COLUMBUS	OH		12/17/2020		17,779,480		1,558			1,558		115,768	115,768			0
807801	CHARLOTTE	NC		05/03/2022		4,891,474		625			625		43,391	43,391			0
808101	LUTHERVILLE-TIMONIUM	MD		10/26/2022		25,204,021		575			575		101,045	101,045			0
805601	WINCHESTER	KY		05/07/2019		2,412,112					0		8,592	8,592			0
0299999. Mortgages with partial repayments						376,335,427	0	84,475	0	0	84,475	0	2,758,465	2,758,465	0	0	0
0599999 - Totals						381,247,235	0	99,352	0	0	99,352	0	7,637,173	7,637,173	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
	Equity Fund 7090 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC	1.E	12/06/2019			363,940		508,095	0.809
	Equity Fund 7101 - Benefit Street Partners SOF II	New York	NY	Benefit Street Partners, LLC	1.C	04/01/2020			147,847		1,540,441	1.316
	Equity Fund 7125 - VPC Asset Backed Opportunistic Credit Feeder Fund (Rated), LP	Chicago	IL	Victory Park Capital Advisors, LLC	2.B	10/07/2021			259,669		5,291,895	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	771,456	0	7,340,431	XXX
	Equity Fund 7064 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Morgan Stanley AIP		06/21/2018			255,631		1,493,489	1.659
	Equity Fund 7088 - Comvest Credit Partners V, LP	West Palm Beach	FL	Comvest Capital		11/25/2019			3,207,554		3,258,970	2.340
	Equity Fund 7097 - Kayne Senior Credit Fund IV, LP	Los Angeles	CA	Kayne Anderson Capital Advisors, LP		01/30/2020			199,482		2,800,518	10.878
	Equity Fund 7127 - Audax Direct Lending Solutions Fund II-A Rated	Boston	MA	Audax Group		08/26/2022			138,104		5,999,651	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	3,800,771	0	13,552,628	XXX
6099999. Total - Unaffiliated								0	4,572,227	0	20,893,059	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	4,572,227	0	20,893,059	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	 10 Current Year's (Depreciation) or (Amortization)/ Accretion	 11 Current Year's Other Than Temporary Impairment Recognized	 12 Capitalized Deferred Interest and Other	 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	Equity Fund 7090 - PineBridge Private Credit Rated Feeder, LP	New York	NY	Return of Capital	12/06/2019	06/05/2023	61,271					0		61,271	61,271			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							61,271	0	0	0	0	0	0	61,271	61,271	0	0	0	0
	Equity Fund 7064 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Return of Capital	06/21/2018	05/12/2023	356,925					0		356,925	356,925			0	
	Equity Fund 7088 - Comvest Credit Partners V, LP	West Palm Beach	FL	Return of Capital	11/25/2019	06/23/2023	2,590,638					0		2,590,638	2,590,638			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							2,947,563	0	0	0	0	0	0	2,947,563	2,947,563	0	0	0	0
6099999. Total - Unaffiliated							3,008,834	0	0	0	0	0	0	3,008,834	3,008,834	0	0	0	0

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
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							3,008,834	0	0	0	0	0	0	3,008,834	3,008,834	0	0	0	0

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-GC-9	UNITED STATES TREAS		05/30/2023	BOK Financial Securities		399,875	400,000	6,465	1.A FE
91282C-GH-8	UNITED STATES TREAS		04/06/2023	OPPENHEIMER & CO., INC.		72,461	72,000	480	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						472,336	472,000	6,945	XXX
05072*-AA-0	AUDAX DIRECT LENDING SOLUTIONS FD II-A		05/18/2023	DIRECT		1,242,936	1,242,936	0	5.C IF
05601@-AA-8	BSP SOF II STRUCTURED NT		05/25/2023	DIRECT		837,795	837,795	0	1.C IF
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		04/01/2023	CAPITALIZED INTEREST		95,595	95,595	0	2.A PL
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		06/28/2023	DIRECT		1,696,332	1,696,332	0	1.E PL
999999-97-2	VICTORY PARK CAPITAL CLASS B		05/08/2023	DIRECT		389,503	389,503	0	2.B FE
999999-99-8	VICTORY PARK CAPITAL CLASS A		05/08/2023	DIRECT		649,171	649,171	0	1.G FE
000000-00-0	BlueRock- Revolving Credit Faciility		06/29/2023	Private		44,200,000	44,200,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,111,332	49,111,332	0	XXX
2509999997. Total - Bonds - Part 3						49,583,668	49,583,332	6,945	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						49,583,668	49,583,332	6,945	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
PPG233-NT-0	225 Liberty Equity Position Via Jv		06/20/2023	PRIVATE	16,000,000.000	16,000,000		0	
PPG433-X0-8	1100 Aoa Liberty Equity Position Via Jv		06/20/2023	PRIVATE	16,000,000.000	16,000,000		0	
PPG633-UV-8	200 Liberty Jv		06/20/2023	PRIVATE	16,000,000.000	16,000,000		0	
000000-00-0	One Liberty Plaza Property Holdings		05/03/2023	PRIVATE	30,000,000.000	30,000,000		0	
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						78,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						78,000,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						78,000,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						78,000,000	XXX	0	XXX
6009999999 - Totals						127,583,668	XXX	6,945	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
31292G-6L-5	FHLMC PC GOL C00875		06/01/2023	MBS PAYDOWN		182	182	182	182	0	0	0	0	0	182	0	0	0	6	10/15/2029	1.B FE
31293X-W6-1	FHLMC PC GOL C32469		06/01/2023	MBS PAYDOWN		274	274	274	274	0	0	0	0	0	274	0	0	0	9	11/01/2029	1.B FE
31371J-6Z-2	FNMA PASSTHRU 253888		06/01/2023	MBS PAYDOWN		207	207	201	207	0	0	0	0	0	207	0	0	0	5	07/01/2031	1.B FE
3137A4-YR-2	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		50,989	50,989	45,824	50,595	0	393	0	393	0	50,989	0	0	0	741	01/15/2026	1.B FE
3137AJ-SN-5	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		77,488	77,488	83,154	77,843	0	(356)	0	(356)	0	77,488	0	0	0	1,168	12/15/2026	1.B FE
31387V-U8-0	FNMA PASSTHRU 595607		06/01/2023	MBS PAYDOWN		557	557	551	557	0	0	0	0	0	557	0	0	0	15	07/01/2031	1.B FE
31393V-F9-7	FHLMC REMIC SERIES		06/01/2023	MBS PAYDOWN		10,057	10,057	10,183	10,057	0	0	0	0	0	10,057	0	0	0	190	06/15/2023	1.B FE
485429-VP-6	KANSAS ST DEV FIN AU		06/01/2023	MATURITY		445,000	445,000	445,000	445,000	0	0	0	0	0	445,000	0	0	0	8,455	06/01/2023	1.D FE
60534R-YW-3	MISSISSIPPI DEV BK S		06/01/2023	SINKING FUND REDEMPTION		10,724	10,724	10,805	10,744	0	(14)	0	(14)	0	10,724	0	0	0	234	03/01/2024	2.C FE
63607V-AA-4	NATIONAL FIN AUTH N		06/01/2023	CALL at 100.000		15,000	15,000	15,584	15,511	0	(15)	0	(15)	0	15,495	0	(495)	(495)	215	07/01/2035	2.B FE
63607V-AE-6	NATIONAL FIN AUTH N		06/01/2023	CALL at 100.000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	317	04/01/2034	2.B FE
74443D-DU-2	PUBLIC FIN AUTH WIS		06/01/2023	SINKING FUND REDEMPTION		80,667	80,667	80,667	80,667	0	0	0	0	0	80,667	0	0	0	2,069	06/01/2028	2.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						706,145	706,145	707,425	706,637	0	8	0	8	0	706,640	0	(495)	(495)	13,424	XXX	XXX
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		04/18/2023	VARIOUS		334,590	334,590	334,590	334,590	0	0	0	0	0	334,590	0	0	0	3,395	04/01/2029	2.A PL
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		05/12/2023	DIRECT		59,328	59,328	59,328	59,328	0	0	0	0	0	59,328	0	0	0	(111,531)	06/10/2034	2.A PL
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		06/05/2023	VARIOUS		122,122	122,122	122,122	122,122	0	0	0	0	0	122,122	0	0	0	5,802	12/31/2031	1.E PL
97122N-AA-6	WILLOW TREE CLASS A SENIOR NOTES		03/01/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	916	10/22/2033	2.C PL
97122N-AB-4	WILLOW TREE CLASS B SENIOR NOTES		03/01/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	764	10/22/2033	3.B PL
97122N-AC-2	WILLOW TREE SUBORDINATED NOTES		11/29/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	4,908	10/22/2033	5.C IF
03076C-AF-3	AMERIPRISE FINL INC		06/09/2023	Burrows Capital Advisors thru Cetera		3,472,000	3,500,000	3,664,500	3,516,189	0	(9,192)	0	(9,192)	0	3,506,997	0	(34,997)	(34,997)	92,556	10/15/2023	1.G FE
037833-AK-6	APPLE INC		05/03/2023	MATURITY		3,000,000	3,000,000	2,693,800	2,987,153	0	12,847	0	12,847	0	3,000,000	0	0	0	36,000	05/03/2023	1.B FE
110122-AW-8	BRISTOL MYERS SQUIBB		06/12/2023	BANK OF AMERICA		990,500	1,000,000	966,860	996,734	0	1,764	0	1,764	0	998,498	0	(7,998)	(7,998)	20,132	11/01/2023	1.F FE
12327F-AA-5	BUSINESS JET SEC LLC		06/01/2023	MBS PAYDOWN		92,540	92,540	93,234	92,780	0	(240)	0	(240)	0	92,540	0	0	0	1,325	11/15/2035	1.F FE
12665U-AA-2	CVS PTC 2013		06/01/2023	SINKING FUND REDEMPTION		81,390	81,390	86,685	81,510	0	(120)	0	(120)	0	81,390	0	0	0	1,899	01/10/2036	2.B FE
14916R-AF-1	CATHOLIC HEALTH INIT		06/09/2023	Burrows Capital Advisors thru Cetera		5,205,668	5,225,000	5,511,862	5,252,036	0	(20,843)	0	(20,843)	0	5,231,193	0	(25,526)	(25,526)	190,190	08/01/2023	1.G FE
224399-AR-6	CRANE CO		06/01/2023	CALL at 100.000		2,380,000	2,380,000	2,442,090	2,386,769	0	(4,004)	0	(4,004)	0	2,382,765	0	(2,765)	(2,765)	52,955	12/15/2023	2.B FE
25755T-AK-6	DOMNOS PIZZA MSTR		04/25/2023	MBS PAYDOWN		6,275	6,275	6,888	6,281	0	(6)	0	(6)	0	6,275	0	0	0	136	07/25/2048	2.A FE
278265-AD-5	EATON VANCE CORP		06/15/2023	MATURITY		6,000,000	6,000,000	5,971,530	5,998,420	0	1,580	0	1,580	0	6,000,000	0	0	0	108,750	06/15/2023	1.G FE
3136B0-TE-6	FNMA REMIC TRUST		06/01/2023	MBS PAYDOWN		5,879	5,879	6,070	5,883	0	(4)	0	(4)	0	5,879	0	0	0	87	02/25/2048	1.B FE
313747-AT-4	FEDERAL REALTY INVT		06/01/2023	MATURITY		2,194,000	2,194,000	1,998,471	2,184,134	0	9,866	0	9,866	0	2,194,000	0	0	0	30,168	06/01/2023	2.A FE
33829T-AA-4	FIVE CORNERS FDG TR		06/09/2023	Burrows Capital Advisors thru Cetera		3,468,500	3,500,000	3,637,930	3,514,769	0	(7,562)	0	(7,562)	0	3,507,207	0	(38,707)	(38,707)	89,362	11/15/2023	1.G FE
393505-XH-0	GREEN TREE FINANCIAL		06/15/2023	VARIOUS		80,787	80,787	81,840	80,793	0	(5)	0	(5)	0	80,787	0	0	0	2,132	01/15/2029	6. FE
42217K-BC-9	HEALTH CARE REIT INC		06/09/2023	Burrows Capital Advisors thru Cetera		1,967,000	2,000,000	2,193,460	2,023,838	0	(13,540)	0	(13,540)	0	2,010,297	0	(43,297)	(43,297)	82,000	01/15/2024	2.A FE
452308-AT-6	ILLINOIS TOOL WKS IN		06/09/2023	Burrows Capital Advisors thru Cetera		1,968,000	2,000,000	2,007,490	2,000,860	0	(517)	0	(517)	0	2,000,342	0	(32,342)	(32,342)	54,833	03/01/2024	1.E FE
459200-HU-8	INTERNATIONAL BUSINE		06/09/2023	Burrows Capital Advisors thru Cetera		1,971,080	2,000,000	2,069,710	2,009,769	0	(3,909)	0	(3,909)	0	2,005,859	0	(34,779)	(34,779)	60,618	02/12/2024	1.G FE
540424-AQ-1	LOEWS CORP		05/15/2023	MATURITY		4,000,000	4,000,000	3,895,520	3,995,028	0	4,972	0	4,972	0	4,000,000	0	0	0	52,500	05/15/2023	1.G FE
58933Y-AF-2	MERCK & CO INC		05/18/2023	MATURITY		2,000,000	2,000,000	1,858,460	1,993,404	0	6,596	0	6,596	0	2,000,000	0	0	0	28,000	05/18/2023	1.E FE
61747Y-DU-6	MORGAN STANLEY		05/22/2023	MATURITY		3,000,000	3,000,000	2,845,560	2,992,402	0	7,598	0	7,598	0	3,000,000	0	0	0	61,500	05/22/2023	2.A FE
61945C-AC-7	MOSAIC CO NEW		06/12/2023	BANK OF AMERICA		7,436,250	7,500,000	7,927,710	7,542,381	0	(30,843)	0	(30,843)	0	7,511,538	0	(75,288)	(75,288)	185,052	11/15/2023	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 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
63743F-YD-2	NATIONAL RURAL UTILS		06/01/2023	CALL at 100.000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	61,250	11/15/2025	1.F FE
720198-AC-4	PIEDMONT OPER PARTNE		06/01/2023	MATURITY		1,865,000	1,865,000	1,755,834	1,857,621	0	7,379	0	7,379	0	1,865,000	0	0	0	31,705	06/01/2023	2.B FE
749607-AC-1	RLI CORP		06/09/2023	Burrows Capital Advisors thru Cetera		3,189,135	3,210,000	3,271,399	3,215,736	0	(3,645)	0	(3,645)	0	3,212,091	0	(22,956)	(22,956)	116,496	09/15/2023	2.B FE
759351-AL-3	REINSURANCE GROUP AM		06/09/2023	Burrows Capital Advisors thru Cetera		2,980,740	3,000,000	3,135,350	3,012,163	0	(7,732)	0	(7,732)	0	3,004,431	0	(23,691)	(23,691)	104,967	09/15/2023	2.A FE
79548K-ZL-5	SALOMON BRO MTG SEC		06/30/2023	MBS PAYDOWN		15,499	15,499	14,587	8,832	6,562	105	0	6,667	0	15,499	0	0	0	538	06/25/2028	1.D FM
857477-AL-7	STATE STR CORP		05/15/2023	MATURITY		2,500,000	2,500,000	2,388,430	2,494,991	0	5,009	0	5,009	0	2,500,000	0	0	0	38,750	05/15/2023	1.G FE
866930-AB-6	SUNAMERICA INC		04/28/2023	MATURITY		1,000,000	1,000,000	993,750	999,814	0	186	0	186	0	1,000,000	0	0	0	40,625	04/28/2023	2.B FE
86787E-AN-7	SUNTRUST BK ATL SR M		05/01/2023	MATURITY		2,000,000	2,000,000	1,789,860	1,991,291	0	8,709	0	8,709	0	2,000,000	0	0	0	27,500	05/01/2023	2.A FE
871911-AS-2	SYSTEM ENERGY RESOUR		04/01/2023	MATURITY		3,000,000	3,000,000	3,160,470	3,000,000	0	0	0	0	0	3,000,000	0	0	0	61,500	04/01/2023	2.A FE
891906-AB-5	TOTAL SYS SVCS INC		06/01/2023	MATURITY		1,000,000	1,000,000	949,050	997,216	0	2,784	0	2,784	0	1,000,000	0	0	0	18,750	06/01/2023	2.C FE
89683L-AA-8	TRP 2021-2 LLC		05/19/2023	MBS PAYDOWN		8,444	8,444	8,489	8,445	0	(1)	0	(1)	0	8,444	0	0	0	76	06/19/2051	1.F FE
905572-AD-5	UNION CARBIDE CHEMS&		04/01/2023	MATURITY		1,000,000	1,000,000	993,960	996,898	0	3,102	0	3,102	0	1,000,000	0	0	0	39,375	04/01/2023	2.A FE
949746-RE-3	WELLS FARGO CO NEW		06/12/2023	BANK OF AMERICA		992,000	1,000,000	1,037,300	1,004,714	0	(2,027)	0	(2,027)	0	1,002,686	0	(10,686)	(10,686)	40,818	01/16/2024	2.B FE
29250N-AF-2	ENBRIDGE INC	A	06/09/2023	Burrows Capital Advisors thru Cetera		2,977,800	3,000,000	2,878,407	2,985,568	0	8,414	0	8,414	0	2,993,983	0	(16,183)	(16,183)	84,000	10/01/2023	2.A FE
89352H-AK-5	TRANSCANADA PIPELINE	A	06/08/2023	Burrows Capital Advisors thru Cetera		5,364,030	5,405,000	5,363,687	5,399,665	0	2,642	0	2,642	0	5,402,307	0	(38,277)	(38,277)	132,873	10/16/2023	2.A FE
055451-AU-2	BHP BILLITON FIN USA	D	06/12/2023	BANK OF AMERICA		1,987,000	2,000,000	1,984,580	1,998,327	0	1,010	0	1,010	0	1,999,336	0	(12,336)	(12,336)	54,328	09/30/2023	1.F FE
15639K-AA-0	CENTRICA PLC	D	06/09/2023	Burrows Capital Advisors thru Cetera		3,771,051	3,800,000	3,771,690	3,797,276	0	1,539	0	1,539	0	3,798,816	0	(34,916)	(34,916)	100,067	10/16/2023	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						86,986,608	87,385,854	87,472,553	87,445,730	6,562	(18,088)	0	(11,526)	0	87,434,200	0	(454,744)	(454,744)	2,008,067	XXX	XXX
2509999997. Total - Bonds - Part 4						87,692,753	88,091,999	88,179,978	88,152,367	6,562	(18,080)	0	(11,518)	0	88,140,840	0	(455,239)	(455,239)	2,021,491	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						87,692,753	88,091,999	88,179,978	88,152,367	6,562	(18,080)	0	(11,518)	0	88,140,840	0	(455,239)	(455,239)	2,021,491	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
5989999997. Total - Common Stocks - Part 4							XXX													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							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						87,692,753	XXX	88,179,978	88,152,367	6,562	(18,080)	0	(11,518)	0	88,140,840	0	(455,239)	(455,239)	2,021,491	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 INDEX CALLSPREAD_1YR 853SPC199	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,800,000	3938.370/4051.850	29,520			52,290		52,290	26,100						
S&P 500 INDEX CALLSPREAD_1YR 853SPC200	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,900,000	3977.370/4148.160	43,890			83,055		83,055	45,092						
S&P 500 INDEX CLIQUET_1YR 853SPC201	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	3,899.38	5,100												
S&P 500 INDEX CALLSPREAD_1YR 853SPC208	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,800,000	3901.790/4004.550	42,000			74,161		74,161	34,874						
S&P 500 INDEX CALLSPREAD_1YR 853SPC209	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,500,000	3940.420/4110.020	34,950			65,503		65,503	33,669						
S&P 500 INDEX DIGITAL_1YR 853SPC210	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				1,000,000	3,863.16	9,600			13,449		13,449	5,654						
S&P 500 INDEX CALLSPREAD_1YR 853SPC217	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				3,700,000	4001.250/4110.980	58,534			101,350		101,350	53,429						
S&P 500 INDEX CALLSPREAD_1YR 853SPC218	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				4,200,000	4040.860/4222.700	102,564			189,355		189,355	108,604						
S&P 500 INDEX CLIQUET_1YR 853SPC219	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,500,000	3,961.63	8,850												
S&P 500 INDEX CALLSPREAD_1YR 853SPC231	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	4159.820/4265.670	14,800			24,179		24,179	14,638						
S&P 500 INDEX CALLSPREAD_1YR 853SPC239	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,300,000	4181.460/4288.270	34,385			54,262		54,262	32,816						
S&P 500 INDEX CALLSPREAD_1YR 853SPC240	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				1,900,000	4222.860/4409.580	45,942			72,324		72,324	46,151						
S&P 500 INDEX CALLSPREAD_1YR 853SPC247	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,200,000	4348.250/4465.350	34,980			42,781		42,781	27,834						
S&P 500 INDEX CALLSPREAD_1YR 853SPC248	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,100,000	4391.300/4585.040	51,030			49,243		49,243	30,208						
S&P 500 INDEX CLIQUET_1YR 853SPC249	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	4,305.20	9,400												
S&P 500 INDEX CALLSPREAD_1YR 853SPC257	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,800,000	4182.180/4294.810	43,960			67,503		67,503	39,275						
S&P 500 INDEX CALLSPREAD_1YR 853SPC258	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,000,000	4223.590/4408.260	48,700			73,578		73,578	45,110						

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 853SPC259	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4,140.77	9,700			13,356		13,356	7,115						
S&P 500 INDEX CALLSPREAD_1YR 853SPC268	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				1,700,000	4006.520/4125.920	28,900			47,886		47,886	23,344						
S&P 500 INDEX CALLSPREAD_1YR 853SPC269	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				2,700,000	4046.190/4228.270	65,880			113,630		113,630	59,248						
S&P 500 INDEX CLIQUET_1YR 853SPC270	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,400,000	3,966.85	9,380												
S&P 500 INDEX CALLSPREAD_1YR 853SPC279	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				1,800,000	4046.240/4160.020	28,980			47,042		47,042	23,407						
S&P 500 INDEX CALLSPREAD_1YR 853SPC280	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				3,000,000	4086.300/4269.390	72,900			122,747		122,747	65,452						
S&P 500 INDEX CLIQUET_1YR 853SPC281	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				1,000,000	4,006.18	6,600												
S&P 500 INDEX CALLSPREAD_1YR 853SPC288	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				3,600,000	3912.060/4020.130	55,800			94,682		94,682	41,019						
S&P 500 INDEX CALLSPREAD_1YR 853SPC289	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,200,000	3950.800/4127.030	52,800			92,925		92,925	43,036						
S&P 500 INDEX CALLSPREAD_1YR 853SPC296	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,900,000	3730.160/3829.510	43,210			74,890		74,890	27,032						
S&P 500 INDEX CALLSPREAD_1YR 853SPC297	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				2,200,000	3767.090/3924.430	49,280			89,306		89,306	34,291						
S&P 500 INDEX CALLSPREAD_1YR 853SPC307	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,900,000	3621.480/3712.190	26,790			46,289		46,289	14,766						
S&P 500 INDEX CALLSPREAD_1YR 853SPC308	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,000,000	3657.330/3792.150	39,800			72,204		72,204	24,530						
S&P 500 INDEX CLIQUET_1YR 853SPC309	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				1,000,000	3,585.62	8,500			7,987		7,987	2,389						
S&P 500 INDEX CALLSPREAD_1YR 853SPC310	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	3585.620/3890.400	44,200			81,398		81,398	27,995						
S&P 500 INDEX CALLSPREAD_1YR 853SPC316	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,600,000	3676.060/3752.490	18,560			32,148		32,148	10,766						
S&P 500 INDEX CALLSPREAD_1YR 853SPC317	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	3712.450/3872.600	58,000			104,456		104,456	37,653						

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 853SPC325	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,500,000	3624.730/3700.090	17,400			30,147		30,147	9,502						
S&P 500 INDEX CALLSPREAD_1YR 853SPC326	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,700,000	3660.620/3775.100	28,560			51,747		51,747	17,322						
S&P 500 INDEX CLIQUET_1YR 853SPC327	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				1,000,000	3,588.84	8,500			7,681		7,681	1,491						
S&P 500 INDEX CALLSPREAD_1YR 853SPC334	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				1,600,000	3757.180/3823.770	16,320			27,010		27,010	9,602						
S&P 500 INDEX CALLSPREAD_1YR 853SPC335	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				2,100,000	3794.380/3956.570	47,250			85,327		85,327	32,747						
S&P 500 INDEX CALLSPREAD_1YR 853SPC342	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				2,800,000	3897.700/3969.480	29,120			47,849		47,849	19,150						
S&P 500 INDEX CALLSPREAD_1YR 853SPC343	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				3,400,000	3936.290/4099.150	74,120			129,692		129,692	55,713						
S&P 500 INDEX DIGITAL_1YR 853SPC344	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				1,000,000	3,859.11	5,800			7,725		7,725	2,908						
S&P 500 INDEX CLIQUET_1YR 853SPC345	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	3,859.11	12,600			20,866		20,866	13,966						
S&P 500 INDEX CALLSPREAD_1YR 853SPC358	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,700,000	3894.660/3983.740	35,370			56,972		56,972	22,752						
S&P 500 INDEX CALLSPREAD_1YR 853SPC359	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				2,100,000	3933.220/4103.280	48,930			83,240		83,240	35,451						
S&P 500 INDEX CALLSPREAD_1YR 853SPC360	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				1,000,000	3856.100/4183.870	44,300			76,195		76,195	32,526						
S&P 500 INDEX CALLSPREAD_1YR 853SPC368	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				1,100,000	3866.390/3938.740	11,770			19,031		19,031	7,329						
S&P 500 INDEX CALLSPREAD_1YR 853SPC369	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				3,100,000	3904.670/4083.830	75,640			130,413		130,413	54,025						
S&P 500 INDEX CLIQUET_1YR 853SPC370	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	3,828.11	5,900			4,517		4,517	1,504						
S&P 500 INDEX CALLSPREAD_1YR 853SPC381	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,200,000	3986.025/4078.769	29,480			45,795		45,795	19,326						
S&P 500 INDEX CALLSPREAD_1YR 853SPC382	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				2,000,000	4025.491/4212.558	50,800			81,805		81,805	36,876						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC387	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,300,000	4043.615/4147.308	19,500			29,199		29,199	12,833						
S&P 500 INDEX CALLSPREAD_1YR 853SPC388	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				1,900,000	4083.651/4307.051	56,810			88,340		88,340	41,930						
S&P 500 INDEX CLIQUET_1YR 853SPC389	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				1,600,000	4,003.58	20,480			19,073		19,073	11,562						
S&P 500 INDEX CALLSPREAD_1YR 853SPC394	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,800,000	3997.206/4067.652	18,720			28,164		28,164	11,712						
S&P 500 INDEX CALLSPREAD_1YR 853SPC395	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,300,000	4036.782/4225.561	33,670			52,874		52,874	23,650						
S&P 500 INDEX CALLSPREAD_1YR 853SPC407	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,500,000	4117.340/4208.240	33,250			46,969		46,969	21,454						
S&P 500 INDEX CALLSPREAD_1YR 853SPC408	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				2,600,000	4158.100/4345.220	65,780			96,272		96,272	47,053						
S&P 500 INDEX CALLSPREAD_1YR 853SPC418	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,600,000	4003.150/4088.360	32,500			48,689		48,689	20,235						
S&P 500 INDEX CALLSPREAD_1YR 853SPC419	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				1,600,000	4042.780/4219.950	39,200			60,636		60,636	26,795						
S&P 500 INDEX CLIQUET_1YR 853SPC420	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,000,000	3,963.51	6,700			5,010		5,010	1,810						
S&P 500 INDEX CALLSPREAD_1YR 853SPC425	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,500,000	3973.665/4149.363	36,750			58,401		58,401	24,380						
S&P 500 INDEX CALLSPREAD_1YR 853SPC433	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,800,000	3859.836/3938.179	32,480			51,320		51,320	18,997						
S&P 500 INDEX CALLSPREAD_1YR 853SPC434	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,300,000	3898.052/4073.082	31,980			52,273		52,273	20,594						
S&P 500 INDEX CLIQUET_1YR 853SPC435	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,000,000	3,821.62	7,500			13,677		13,677	6,689						
S&P 500 INDEX CALLSPREAD_1YR 853SPC441	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,600,000	3860.613/3941.648	30,940			49,188		49,188	18,206						
S&P 500 INDEX CALLSPREAD_1YR 853SPC442	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,500,000	3898.837/4068.551	35,250			58,411		58,411	22,939						
S&P 500 INDEX CALLSPREAD_1YR 853SPC448	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	3887.770/3979.000	13,400			20,946		20,946	7,900						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC449	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,500,000	3926.270/4122.960	41,100			66,321		66,321	26,613						
S&P 500 INDEX CLIQUET_1YR 853SPC450	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	3,849.28	10,400			22,196		22,196	12,897						
S&P 500 INDEX CALLSPREAD_1YR 853SPC462	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	3846.180/3936.050		13,500		20,958		20,958	7,458						
S&P 500 INDEX CALLSPREAD_1YR 853SPC463	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,000,000	3884.260/4041.920		45,000		72,480		72,480	27,480						
S&P 500 INDEX DIGITAL_1YR 853SPC464	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				1,000,000	3,808.10		5,400		6,483		6,483	1,083						
S&P 500 INDEX CLIQUET_1YR 853SPC465	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	3,808.10		10,300		22,030		22,030	11,730						
S&P 500 INDEX CALLSPREAD_1YR 853SPC472	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,200,000	3958.440/4034.480		13,680		20,201		20,201	6,521						
S&P 500 INDEX CALLSPREAD_1YR 853SPC473	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,200,000	3997.640/4166.160		51,920		80,170		80,170	28,250						
S&P 500 INDEX CALLSPREAD_1YR 853SPC481	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,100,000	4030.880/4123.070		42,780		60,618		60,618	17,838						
S&P 500 INDEX CALLSPREAD_1YR 853SPC482	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,700,000	4070.790/4246.390		66,960		97,949		97,949	30,989						
S&P 500 INDEX CLIQUET_1YR 853SPC483	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,000,000	3,990.97		5,200		2,016		2,016	(3,184)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC490	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,800,000	4057.120/4144.690		37,800		51,109		51,109	13,309						
S&P 500 INDEX CALLSPREAD_1YR 853SPC491	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				4,100,000	4097.290/4271.220		102,090		144,401		144,401	42,311						
S&P 500 INDEX CLIQUET_1YR 853SPC492	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,000,000	4,016.95		8,400		8,948		8,948	548						
S&P 500 INDEX CALLSPREAD_1YR 853SPC508	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				2,300,000	4221.560/4313.090		31,050		39,280		39,280	8,230						
S&P 500 INDEX CALLSPREAD_1YR 853SPC509	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,300,000	4263.360/4421.770		72,600		93,433		93,433	20,833						
S&P 500 INDEX CALLSPREAD_1YR 853SPC510	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				1,000,000	4179.760/4535.040		48,100		62,414		62,414	14,314						

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC520	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	4122.320/4205.990		30,750		41,658		41,658	10,908						
S&P 500 INDEX CALLSPREAD_1YR 853SPC521	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,800,000	4163.130/4325.170		63,840		87,345		87,345	23,505						
S&P 500 INDEX CLIQUET_1YR 853SPC522	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				1,300,000	4,081.50		22,750		19,961		19,961	(2,789)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC532	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				3,900,000	4131.310/4219.667		51,870		67,933		67,933	16,063						
S&P 500 INDEX CALLSPREAD_1YR 853SPC533	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,300,000	4172.220/4333.789		52,900		70,849		70,849	17,949						
S&P 500 INDEX DIGITAL_1YR 853SPC534	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				1,000,000	4,090.41		6,300		6,545		6,545	245						
S&P 500 INDEX CLIQUET_1YR 853SPC535	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4,090.41		15,100		8,924		8,924	(6,176)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC541	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4052.440/4171.210		17,700		24,288		24,288	6,588						
S&P 500 INDEX CALLSPREAD_1YR 853SPC542	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4092.570/4244.230		21,900		30,428		30,428	8,528						
S&P 500 INDEX CALLSPREAD_1YR 853SPC549	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4009.850/4082.110		11,200		15,171		15,171	3,971						
S&P 500 INDEX CALLSPREAD_1YR 853SPC550	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				1,500,000	4049.550/4208.760		34,950		48,961		48,961	14,011						
S&P 500 INDEX CALLSPREAD_1YR 853SPC561	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,600,000	4021.160/4128.260		25,920		35,558		35,558	9,638						
S&P 500 INDEX CALLSPREAD_1YR 853SPC562	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,000,000	4060.980/4211.070		43,400		61,162		61,162	17,762						
S&P 500 INDEX CALLSPREAD_1YR 853SPC563	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	3981.350/4319.760		47,800		68,400		68,400	20,600						
S&P 500 INDEX CALLSPREAD_1YR 853SPC571	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,300,000	3957.500/4041.750		29,670		41,516		41,516	11,846						
S&P 500 INDEX CALLSPREAD_1YR 853SPC572	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,900,000	3996.690/4149.110		64,380		92,910		92,910	28,530						
S&P 500 INDEX CLIQUET_1YR 853SPC573	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZ0031MB27				1,000,000	3,918.32		13,200		25,534		25,534	12,334						

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S&P 500 INDEX CALLSPREAD_1YR 853SPC581	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,800,000	3999.880/4075.520		32,480		44,306		44,306	11,826						
S&P 500 INDEX CALLSPREAD_1YR 853SPC582	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				2,400,000	4039.490/4197.900		55,920		77,789		77,789	21,869						
S&P 500 INDEX CLIQUET_1YR 853SPC583	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,300,000	3,960.28		13,520		19,568		19,568	6,048						
S&P 500 INDEX CALLSPREAD_1YR 853SPC590	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				1,700,000	3988.210/4082.190		24,990		33,428		33,428	8,438						
S&P 500 INDEX CALLSPREAD_1YR 853SPC591	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				1,300,000	4027.690/4181.690		29,250		41,109		41,109	11,859						
S&P 500 INDEX CALLSPREAD_1YR 853SPC599	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,700,000	4010.980/4072.930		15,980		21,805		21,805	5,825						
S&P 500 INDEX CALLSPREAD_1YR 853SPC600	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,400,000	4050.700/4235.760		36,680		52,078		52,078	15,398						
S&P 500 INDEX CLIQUET_1YR 853SPC601	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	3,971.27		9,400		18,121		18,121	8,721						
S&P 500 INDEX CALLSPREAD_1YR 853SPC605	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				1,400,000	4091.340/4172.350		17,360		22,458		22,458	5,098						
S&P 500 INDEX CALLSPREAD_1YR 853SPC606	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06				1,000,000	4131.850/4286.180		21,800		29,735		29,735	7,935						
S&P 500 INDEX CALLSPREAD_1YR 853SPC621	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				2,000,000	4141.610/4221.980		24,200		30,801		30,801	6,601						
S&P 500 INDEX CALLSPREAD_1YR 853SPC622	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				1,900,000	4182.610/4373.700		50,350		66,902		66,902	16,552						
S&P 500 INDEX CLIQUET_1YR 853SPC623	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27				1,000,000	4,100.60		10,900		9,185		9,185	(1,715)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC628	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09				1,200,000	4187.120/4383.340		32,520		43,178		43,178	10,658						
S&P 500 INDEX CALLSPREAD_1YR 853SPC635	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				3,400,000	4150.030/4237.960		44,540		56,736		56,736	12,196						
S&P 500 INDEX CALLSPREAD_1YR 853SPC636	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,700,000	4191.120/4388.760		46,580		61,277		61,277	14,697						
S&P 500 INDEX CLIQUET_1YR 853SPC637	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868				1,000,000	4,108.94		8,100		11,313		11,313	3,213						

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 853SPC649	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,800,000	4196.420/4272.040		20,340		25,110		25,110	4,770						
S&P 500 INDEX CALLSPREAD_1YR 853SPC650	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				3,300,000	4237.970/4436.150		90,750		115,059		115,059	24,309						
S&P 500 INDEX DIGITAL_1YR 853SPC651	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				1,000,000	4,154.87		5,100		5,122		5,122	22						
S&P 500 INDEX CALLSPREAD_1YR 853SPC658	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573				2,800,000	4112.350/4203.140		40,096		48,988		48,988	8,892						
S&P 500 INDEX CALLSPREAD_1YR 853SPC659	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573				3,000,000	4153.060/4348.090		83,790		108,964		108,964	25,174						
S&P 500 INDEX CLIQUET_1YR 853SPC660	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				1,000,000	4,071.63		10,200		11,647		11,647	1,447						
S&P 500 INDEX CALLSPREAD_1YR 853SPC672	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,600,000	4160.780/4251.410		35,620		44,026		44,026	8,406						
S&P 500 INDEX CALLSPREAD_1YR 853SPC673	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,500,000	4201.970/4406.300		71,250		91,656		91,656	20,406						
S&P 500 INDEX CALLSPREAD_1YR 853SPC679	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,800,000	4160.360/4259.630		42,000		51,733		51,733	9,733						
S&P 500 INDEX CALLSPREAD_1YR 853SPC680	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				3,000,000	4201.550/4425.640		93,000		119,840		119,840	26,840						
S&P 500 INDEX CLIQUET_1YR 853SPC681	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,100,000	4,119.17		15,180		16,981		16,981	1,801						
S&P 500 INDEX CALLSPREAD_1YR 853SPC690	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				2,000,000	4151.000/4248.400		29,600		36,365		36,365	6,765						
S&P 500 INDEX CALLSPREAD_1YR 853SPC691	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				5,000,000	4192.100/4407.460		150,500		193,181		193,181	42,681						
S&P 500 INDEX DIGITAL_1YR 853SPC692	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4,109.90		9,000		9,868		9,868	868						
S&P 500 INDEX CALLSPREAD_1YR 853SPC701	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				3,000,000	4192.790/4295.740		47,100		56,029		56,029	8,929						
S&P 500 INDEX CALLSPREAD_1YR 853SPC702	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				3,500,000	4234.310/4460.550		111,650		137,337		137,337	25,687						
S&P 500 INDEX CLIQUET_1YR 853SPC703	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4,151.28		10,100		9,321		9,321	(779)						

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 853SPC717	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				3,300,000	4325.190/4456.660		64,350		71,411		71,411	7,061						
S&P 500 INDEX CALLSPREAD_1YR 853SPC718	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,800,000	4368.020/4557.300		47,520		53,700		53,700	6,180						
S&P 500 INDEX CALLSPREAD_1YR 853SPC719	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				1,000,000	4282.370/4646.370		50,000		56,967		56,967	6,967						
S&P 500 INDEX CALLSPREAD_1YR 853SPC726	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,100,000	4336.870/4453.230		36,540		40,003		40,003	3,463						
S&P 500 INDEX CALLSPREAD_1YR 853SPC727	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				2,100,000	4379.810/4561.440		52,920		59,648		59,648	6,728						
S&P 500 INDEX CLIQUET_1YR 853SPC728	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				1,000,000	4,293.93		18,800		14,490		14,490	(4,310)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC734	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4470.098/4578.974		15,700		15,926		15,926	226						
S&P 500 INDEX CALLSPREAD_1YR 853SPC735	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4514.356/4697.144		24,300		24,973		24,973	673						
S&P 500 INDEX CALLSPREAD_1YR 853SPC742	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,600,000	4432.597/4559.430		29,600		30,559		30,559	959						
S&P 500 INDEX CALLSPREAD_1YR 853SPC743	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,600,000	4476.484/4666.076		41,120		43,185		43,185	2,065						
S&P 500 INDEX CALLSPREAD_1YR 853SPC749	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06				1,000,000	4425.708/4537.447		16,600		17,029		17,029	429						
S&P 500 INDEX CALLSPREAD_1YR 853SPC758	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				2,000,000	4422.194/4550.919		37,000		39,078		39,078	2,078						
S&P 500 INDEX CALLSPREAD_1YR 853SPC759	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				2,200,000	4465.978/4655.125		56,540		59,888		59,888	3,348						
S&P 500 INDEX DIGITAL_1YR 853SPC760	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09				1,000,000	4,378.41		9,600		8,682		8,682	(918)						
S&P 500 INDEX CLIQUET_1YR 853SPC761	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27				1,400,000	4,378.41		15,540		8,319		8,319	(7,221)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC765	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4440.404/4551.634		16,300		16,705		16,705	405						
S&P 500 INDEX CALLSPREAD_1YR 853SPC766	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868				1,000,000	4484.368/4664.622		24,700		25,567		25,567	867						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											2,345,755	3,005,386	0	7,614,723	XXX	7,614,723	2,567,321	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											2,345,755	3,005,386	0	7,614,723	XXX	7,614,723	2,567,321	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	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)
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,345,755	3,005,386	0	7,614,723	XXX	7,614,723	2,567,321	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										2,345,755	3,005,386	0	7,614,723	XXX	7,614,723	2,567,321	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										2,345,755	3,005,386	0	7,614,723	XXX	7,614,723	2,567,321	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										2,345,755	3,005,386	0	7,614,723	XXX	7,614,723	2,567,321	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

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				0			0		0
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	550,000		744,666		194,666	744,666		194,666		
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y			157,952		157,952	157,952		157,952		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	4,130,000		4,034,821		0	4,034,821		0		
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Y	Y	2,240,000		2,118,925		0	2,118,925		0		
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	560,000		558,358		0	558,358		0		
0299999999. Total NAIC 1 Designation				7,480,000	0	7,614,723	0	352,618	7,614,723	0	352,618	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				7,480,000	0	7,614,723	0	352,618	7,614,723	0	352,618	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						7,614,723	0						

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	B4TYDEB6GKMZO031MB27	Other		00	550,000	550,000	XXX	04/01/2024	V
Barclays	G5GSEF7VJP5I70UK5573	Other		00	0		XXX	04/01/2024	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other		00	4,130,000	4,130,000	XXX	04/01/2024	V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other		00	2,240,000	2,240,000	XXX	04/01/2024	V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other		00	560,000	560,000	XXX	04/01/2024	V
0299999999 - Total					7,480,000	7,480,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Wells Fargo	Houston, TX		0.000			502,043	515,085	921,004	XXX
Moody National Bank	Galveston, TX					(7,405,118)	(16,154,976)	(5,187,710)	XXX
JP Morgan Chase	New York, NY					(2,650,887)	(2,576,639)	(2,856,159)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			200,000	199,999	199,750	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(9,353,962)	(18,016,531)	(6,923,115)	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	0	0	(9,353,962)	(18,016,531)	(6,923,115)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(9,353,962)	(18,016,531)	(6,923,115)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	UNITED STATES TREAS		06/09/2023	5.010	07/11/2023	9,986,139	0	26,336
	UNITED STATES TREAS		06/29/2023	4.977	07/18/2023	13,967,176	0	1,931
	UNITED STATES TREAS		06/29/2023	4.962	07/25/2023	44,851,133	0	28,158
	UNITED STATES TREAS		06/22/2023	5.017	08/01/2023	14,935,546	0	16,633
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						83,739,994	0	73,058
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						83,739,994	0	73,058
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
	AMERICAN PHYSICIAN R/C 1/19		03/13/2020	15.503	06/30/2023	155,936	67	2,009
	AMERICAN PHYSICIAN T/L A 1L 1/19		01/07/2019	15.503	06/30/2023	2,681,088	1,151	34,538
	AMERICAN PHYSICIAN DD T/L B 1L 1/19		10/25/2019	15.503	06/30/2023	499,468	214	6,453
	AMERICAN PHYSICIAN DD T/L E 12/22	%	01/30/2023	0.000	06/30/2023	292,350	125	3,008
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,628,842	1,557	46,008
1909999999. Subtotal - Unaffiliated Bank Loans						3,628,842	1,557	46,008
2419999999. Total - Issuer Obligations						83,739,994	0	73,058
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						3,628,842	1,557	46,008
2509999999. Total Bonds						87,368,836	1,557	119,066
825252-40-6	STIT Treasury Portfolio		06/30/2023	0.000		5,741,618	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						5,741,618	0	0
99C001-55-1	BONY CASH RESERVE FUND MONEY MKT		06/29/2023	0.000		4,326,537	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						4,326,537	0	0
8609999999 - Total Cash Equivalents						97,436,991	1,557	119,066