QUARTERLY STATEMENT

OF THE

American National Life Insurance Company of New York

TO THE

Insurance Department

OF THE

STATE OF

New York

FOR THE QUARTER ENDED
SEPTEMBER 30, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

American National 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), 409-763-4661 (Area Code) (Telephone Number)

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

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

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

Internet Website Address www.americannational.com

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

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

OFFICERS

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

OTHER

John Frederick Simon #, President	Kate Jordan Breen, Senior Vice President	Sara Liane Latham, Senior Vice President & Actuary
Bradley Wayne Manning, Senior Vice President	Michael Scott Marquis, Senior Vice President	Meredith Myron Mitchell, Senior Vice President
Cecilia Guerrero Pardo, Senior Vice President	Edward Bruce Pavelka, Senior Vice President	Garrett Kyle Williams #, Senior Vice President

DIRECTORS OR TRUSTEES

Brody Jason Merrill	Edward Joseph Muhl	Matthew Richard Ostiguy
Elvin Jerome Pederson	John Frederick Simon	Timothy Allen Walsh

State of Texas
County of Galveston SS:

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

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

Subscribed and sworn to before me this 26th day of October, 2023

Alice Ybarra

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...........

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,796,850,730		1,796,850,730	1,960,644,511
2. Stocks:				
2.1 Preferred stocks	2,036,594		2,036,594	1,816,000
2.2 Common stocks	78,254,011		78,254,011	37,074
3. Mortgage loans on real estate:				
3.1 First liens	591,295,684		591,295,684	600,484,504
3.2 Other than first liens	0		0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ... encumbrances)	4,345,170		4,345,170	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	0
5. Cash ($ 7,325,368), cash equivalents ($ 127,152,452) and short-term investments ($ 19,622,667)	154,100,487		154,100,487	58,314,209
6. Contract loans (including $ ... premium notes)	33,126,333		33,126,333	32,557,238
7. Derivatives	6,164,834		6,164,834	2,838,449
8. Other invested assets	126,885,137		126,885,137	92,361,150
9. Receivables for securities	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)	2,793,058,980	0	2,793,058,980	2,753,695,200
13. Title plants less $ ... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	22,407,081		22,407,081	22,042,337
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	280,229	2,010	278,219	268,655
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ... earned but unbilled premiums)	12,444,939		12,444,939	12,778,597
15.3 Accrued retrospective premiums ($ ...) and contracts subject to redetermination ($ ...)	0		0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	124,858		124,858	433,178
16.2 Funds held by or deposited with reinsured companies	0		0	0
16.3 Other amounts receivable under reinsurance contracts	15		15	15
17. Amounts receivable relating to uninsured plans	0		0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0		0	0
18.2 Net deferred tax asset	37,665,988	31,187,363	6,478,625	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	0	0
21. Furniture and equipment, including health care delivery assets ($ ...)	113,010	113,010	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	1,650,929	0	1,650,929	1,375,836
24. Health care ($ ...) and other amounts receivable	399,189	393,622	5,567	0
25. Aggregate write-ins for other than invested assets	5,275,601	3,090,695	2,184,906	481,251
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,873,438,359	34,786,700	2,838,651,659	2,797,301,292
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,873,438,359	34,786,700	2,838,651,659	2,797,301,292
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Admitted disallowed IMR	1,996,462		1,996,462	0
2502. Prepaid state premium taxes	188,444		188,444	72,326
2503. Prepaid pension cost	4,140,821	4,140,821	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	(1,050,126)	(1,050,126)	0	408,925
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,275,601	3,090,695	2,184,906	481,251

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,329,423,725 less $ included in Line 6.3 (including $ Modco Reserve)	2,329,423,725	2,353,202,502
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	12,065,887	13,204,207
3.	Liability for deposit-type contracts (including $ Modco Reserve)	70,870,219	74,792,701
4.	Contract claims:		
	4.1 Life	13,859,997	15,278,943
	4.2 Accident and health	204,910	211,412
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	2,857,208	9,350,450
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	6,774,847	
	6.3 Coupons and similar benefits (including $ Modco)	0	
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 30,374 accident and health premiums	354,628	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 $ 0 assumed and $ 835,556 ceded	835,556	920,312
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 63,994 , accident and health $ 323,094 and deposit-type contract funds $	387,088	472,371
11.	Commissions and expense allowances payable on reinsurance assumed	0	
12.	General expenses due or accrued	279,090	239,294
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	172,886	290,186
15.1	Current federal and foreign income taxes, including $ (439,883) on realized capital gains (losses)	146,702	891,700
15.2	Net deferred tax liability	0	
16.	Unearned investment income	807,506	960,599
17.	Amounts withheld or retained by reporting entity as agent or trustee	16,390,515	21,480,852
18.	Amounts held for agents' account, including $ 16,159 agents' credit balances	16,159	20,137
19.	Remittances and items not allocated	3,535,589	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 $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	40,700,718	38,914,251
	24.02 Reinsurance in unauthorized and certified ($) companies	516,757	749,628
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	0	
	24.04 Payable to parent, subsidiaries and affiliates	7,673,372	1,829,478
	24.05 Drafts outstanding	0	
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	
	24.09 Payable for securities	4,979,664	11,952,912
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	8,491,779	5,490,681
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,521,344,802	2,554,752,687
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	2,521,344,802	2,554,752,687
29.	Common capital stock	3,000,550	3,000,550
30.	Preferred capital stock	0	
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	
33.	Gross paid in and contributed surplus	118,170,514	60,300,471
34.	Aggregate write-ins for special surplus funds	1,996,461	0
35.	Unassigned funds (surplus)	194,139,332	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)	314,306,307	239,548,055
38.	Totals of Lines 29, 30 and 37	317,306,857	242,548,605
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,838,651,659	2,797,301,292
	DETAILS OF WRITE-INS		
2501.	Restricted options collateral	6,510,000	2,740,000
2502.	Pending escheat Items	1,981,779	2,750,681
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,491,779	5,490,681
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted Disallowed IMR	1,996,461	
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,996,461	0

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	169,406,563	68,693,421	93,840,782
2.	Considerations for supplementary contracts with life contingencies	818,630	661,072	672,685
3.	Net investment income	85,406,870	85,112,557	113,902,434
4.	Amortization of Interest Maintenance Reserve (IMR)	(268,599)	(383,675)	(641,711)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	365,522	389,051	514,760
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	32,614	4,457	(11,966)
9.	Totals (Lines 1 to 8.3)	255,761,600	154,476,883	208,276,984
10.	Death benefits	25,121,487	29,704,729	37,400,466
11.	Matured endowments (excluding guaranteed annual pure endowments)	131,720	262,594	584,898
12.	Annuity benefits	25,623,206	23,968,099	36,712,085
13.	Disability benefits and benefits under accident and health contracts	1,809,443	1,921,091	2,484,667
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	182,338,662	81,554,606	117,010,894
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,085,960	1,890,085	2,394,646
18.	Payments on supplementary contracts with life contingencies	1,789,504	2,465,643	3,058,925
19.	Increase in aggregate reserves for life and accident and health contracts	(24,890,481)	(29,611,232)	(37,347,850)
20.	Totals (Lines 10 to 19)	214,009,501	112,155,615	162,298,731
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,401,341	6,416,037	8,766,681
22.	Commissions and expense allowances on reinsurance assumed		0	0
23.	General insurance expenses and fraternal expenses	10,473,042	10,081,020	13,508,919
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,383,204	1,586,727	2,129,090
25.	Increase in loading on deferred and uncollected premiums	(603,224)	(270,493)	(69,656)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	2,079	486	485
28.	Totals (Lines 20 to 27)	231,665,943	129,969,392	186,634,250
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,095,657	24,507,491	21,642,734
30.	Dividends to policyholders and refunds to members	6,775,608	6,785,940	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)	17,320,049	17,721,551	12,682,977
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,168,925	2,512,025	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)	11,151,124	15,209,526	8,682,180
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (265,025) (excluding taxes of $ (174,858) transferred to the IMR)	(915,711)	318,492	(329,268)
35.	Net income (Line 33 plus Line 34)	10,235,413	15,528,018	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)	10,235,413	15,528,018	8,352,912
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,327,220)	4,878,289	(4,669,648)	(8,082,668)
39.	Change in net unrealized foreign exchange capital gain (loss)	0		
40.	Change in net deferred income tax	2,717,786	(1,118,031)	1,428,642
41.	Change in nonadmitted assets	973,813	(698,140)	(4,001,988)
42.	Change in liability for reinsurance in unauthorized and certified companies	232,871	321,876	25,886
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(1,786,467)	8,303,553	5,362,935
45.	Change in treasury stock		0	
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement		0	
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles		0	
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	57,870,043	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		0	
53.	Aggregate write-ins for gains and losses in surplus	(363,496)	251,523	(942,804)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	74,758,252	17,919,151	2,142,915
55.	Capital and surplus, as of statement date (Lines 36 + 54)	317,306,857	258,324,841	242,548,605
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	32,614	4,457	(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)	32,614	4,457	(11,966)
2701.	Fines and penalties to regulatory authorities	2,079	486	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)	2,079	486	485
5301.	Change in pension and post retirement plans net of deferred tax		0	(1,029,639)
5302.	Change in deferred tax on non admitted items	(363,496)	251,523	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)	(363,496)	251,523	(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	171,220,762	70,305,671	94,796,466
2.	Net investment income	87,399,000	88,423,843	117,347,421
3.	Miscellaneous income	398,151	393,512	502,798
4.	Total (Lines 1 to 3)	259,017,913	159,123,026	212,646,685
5.	Benefit and loss related payments	238,043,082	142,208,972	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	18,483,282	18,288,364	24,580,064
8.	Dividends paid to policyholders	6,494,003	6,512,915	9,036,069
9.	Federal and foreign income taxes paid (recovered) net of $ (597,570) tax on capital gains (losses)	6,474,040	1,484,793	1,843,413
10.	Total (Lines 5 through 9)	269,494,407	168,495,044	231,621,926
11.	Net cash from operations (Line 4 minus Line 10)	(10,476,494)	(9,372,018)	(18,975,241)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	193,018,706	191,142,389	250,514,987
	12.2 Stocks	63,975,159	0	0
	12.3 Mortgage loans	14,185,519	63,124,897	78,041,500
	12.4 Real estate	0	0	0
	12.5 Other invested assets	4,080,831	6,941,822	11,509,169
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	4,552,913	(1,082,295)	(2,267,124)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	279,813,128	260,126,813	337,798,532
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	64,851,409	130,683,911	177,780,189
	13.2 Stocks	110,360,548	0	0
	13.3 Mortgage loans	4,443,636	58,921,525	209,729,419
	13.4 Real estate	44,240	0	320,000
	13.5 Other invested assets	35,822,481	15,240,098	21,716,508
	13.6 Miscellaneous applications	9,509,663	64,996,473	53,128,203
	13.7 Total investments acquired (Lines 13.1 to 13.6)	225,031,977	269,842,007	462,674,319
14.	Net increase (or decrease) in contract loans and premium notes	569,095	(843,342)	(695,748)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	54,212,056	(8,871,852)	(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	57,870,043	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,802,082)	(3,013,520)	(2,765,139)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(17,245)	(7,579,894)	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)	52,050,716	(10,593,414)	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)	95,786,278	(28,837,285)	(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)	154,100,487	160,899,352	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			
2.	Ordinary life insurance	45,269,476	44,369,936	60,705,715
3.	Ordinary individual annuities	26,131,540	25,198,858	34,359,054
4.	Credit life (group and individual)	561,127	516,620	686,462
5.	Group life insurance			
6.	Group annuities	99,143,027		
7.	A & H - group			
8.	A & H - credit (group and individual)	647,650	641,969	843,235
9.	A & H - other	2,360,491	2,568,499	3,400,566
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	174,113,311	73,295,882	99,995,032
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	174,113,311	73,295,882	99,995,032
14.	Deposit-type contracts	2,827,561	1,937,112	2,338,411
15.	Total (Lines 13 and 14)	176,940,872	75,232,994	102,333,443
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

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 ("DFS").

The DFS recognizes only statutory accounting practices ("SAP") 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. The state has implemented and adopted certain exceptions to the prescribed accounting practices found in the NAIC SAP and the Superintendent of the DFS has the right to permit other specific practices that deviate from prescribed practices.

As of the date of this report, the Company has not implemented any such exceptions, has not requested permission for a permitted practice, nor been directed by the State of New York to implement any accounting practice unique to the Company.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 10,235,413	$ 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	$ 10,235,413	$ 8,352,912
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 317,306,857	$ 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	$ 317,306,857	$ 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) Bonds not backed by other loans are generally stated at amortized cost using the scientific interest method, except for bonds with an NAIC designation of 6, which are recorded at the lower of cost or estimated fair value.

(3-5) No significant change.

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

(7-13) No significant change.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

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

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.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

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

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

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(9,738)
2. 12 Months or Longer	$	(4,222,284)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	1,725,552
2. 12 Months or Longer	$	33,615,834

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable - The Company has no repurchase agreements transactions.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable - The Company has no repurchase agreements transactions.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

J. Real Estate

No significant change.

K. Low Income Housing tax Credits (LIHTC)

No significant change.

L. Restricted Assets

No significant change.

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

No significant change.

P. Short Sales

No significant change.

Q. Prepayment Penalty and Acceleration Fees

No significant change.

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

Not applicable - The Company did not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTE 7 Investment Income

No significant change.

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86-Derivatives

(1)-(7) No significant change.

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

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

No significant change.

NOTE 9 Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

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.

On August 10, 2023, the Company paid off it's oustanding balance of $19,890,359 under the line of credit, including $90,359 accrued interest. There was no outstanding balance on this line of credit as of September 30, 2023 or 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 Plan

A. Defined Benefit Plan

(1-3) No significant change.

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2023	2022	2023	2022	2023	2022
a. Service cost	$ 69,150	$ 92,206	$ —	$ —	$ —	$ —
b. Interest cost	485,480	647,307	18,741	24,979	—	—
c. Expected return on plan assets	(1,281,830)	(1,709,106)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	—	—	7,755	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	$ (727,200)	$ (969,593)	$ 26,496	$ 35,319	$ —	$ —

(5-8) No significant change.

B.-I. No significant change.

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

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 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

No significant change.

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

No significant change.

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

Not applicable – The Company had no sales, transfers, or servicing of financial assets and extinguishment of liabilities during the reporting periods.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock - Unaffiliated	$ 35,408	$ —	$ —	$ —	$ 35,408
Common Stocks - Affiliated	—	—	78,218,603		78,218,603
Options	—	—	6,164,834	—	6,164,834
Total assets at fair value/NAV	$ 35,408	$ —	$ 84,383,437	$ —	$ 84,418,845

NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Quarter End
a. Assets										
Common Stock - Affiliated	$ —	$ 78,360,548	$ —					$ (141,945)		$ 78,218,603
Options	$ 7,614,723	$ —	$ —	$ 737,707	$ (1,754,526)	$ 1,465,562			$ (1,898,632)	$ 6,164,834
Total Assets	$ 7,614,723	$ 78,360,548	$ —	$ 737,707	$ (1,754,526)	$ 1,465,562	$ —	$ (141,945)	$ (1,898,632)	$ 84,383,437

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

(4) During the current reporting period, the fair value of the Company's investments in Level 3 totaled $84,383,437. 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 are included in the above tables.

B. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability. A fair value hierarchy is used to determine fair value based on a hypothetical transaction at the measurement date from the perspective of a market participant. American National has evaluated the types of securities in its investment portfolio to determine an appropriate hierarchy level based upon trading activity and the observability of market inputs. The classification of assets or liabilities within the fair value hierarchy is based on the lowest level of significant input to its valuation. The input levels are defined as follows:

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

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

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

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

Bonds - The Company utilizes a pricing service to estimate fair value measurements. The fair value for fixed maturity securities that are disclosed as Level 1 measurements are based on unadjusted quoted market prices for identical assets that are readily available in an active market. The estimates of fair value for most fixed maturity securities, including municipal bonds, provided by the pricing service are disclosed as Level 2 measurements as the estimates are based on observable market information rather than market quotes. The pricing service utilizes market quotations for fixed maturity securities that have quoted prices in active markets. Since fixed maturity securities generally do not trade on a daily basis, the pricing service prepares estimates of fair value measurements for these securities using its proprietary pricing applications, which include available relevant market information, benchmark curves, benchmarking of like securities, sector groupings and matrix pricing. Additionally, an option adjusted spread model is used to develop prepayment and interest rate scenarios.

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

The Company has reviewed the inputs and methodology used and the techniques applied by the pricing service to produce quotes that represent the fair value of a specific security. The review confirms that the pricing service is utilizing information from observable transactions or a technique that represents a market participant's assumptions. The Company does not adjust quotes received from the pricing service. The pricing service utilized by the Company has indicated that they will only produce an estimate of fair value if there is objectively verifiable information available.

The Company can hold a small amount of private placement debt and fixed maturity securities that have characteristics that make them unsuitable for matrix pricing. For these securities, a quote from a broker (typically a market maker) is obtained. Due to the disclaimers on the quotes that indicate that the price is indicative only, the Company includes these fair value estimates in Level 3. .

Preferred and Common Stock - For public preferred and common stocks, prices are received from a nationally recognized pricing service that are based on observable market transactions, and these securities are classified as Level 1 measurements. For certain preferred stock, current market quotes in active markets are unavailable. In these instances, an estimated fair value is received from the pricing service. The service utilizes similar methodologies to price preferred stocks as it does for fixed maturity securities. If applicable, these estimates would be disclosed as Level 2 measurements. The Company tests the accuracy of the information provided by reference to other services annually.

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

Short-term investments - Short-term investments are primarily commercial paper rated A2 or P2 or better by Standard & Poor's and Moody's, respectively. Commercial paper is carried at amortized cost which approximates fair value. These investments are classified as Level 2 measurements.

For other financial instruments discussed below, the Company believes that their carrying value approximates fair value. This assumption is supported by the qualitative information discussed below. These financial instruments are classified as Level 3 measurements.

Mortgage Loans - The fair value of mortgage loans is estimated using discounted cash flow analyses on a loan-by-loan basis by applying a discount rate to expected cash flows from future installment and balloon payments. The discount rate takes into account general market trends and specific credit risk trends for the individual loan. Factors used to arrive at the discount rate include inputs from spreads based on U.S. Treasury notes and the loan's credit quality, region, property type, lien priority, payment type and current status.

Policy Loans - The carrying value of policy loans is the outstanding balance plus any accrued interest. Due to the collateralized nature of policy loans such that they cannot be separated from the policy contracts, the unpredictable timing of repayments and the fact that settlement is at outstanding value, the Company believes the carrying value of policy loans approximates fair value. These investments are classified as Level 3 measurements.

Investment Contracts - The carrying value of investment contracts liability is equivalent to the accrued account balance. The accrued account balance consists of deposits, net of withdrawals, plus or minus interest credited, fees and charges assessed and other adjustments. The Company believes that the carrying value of investment contracts approximates fair value because the majority of these contracts' interest rates reset at anniversary. These financial liabilities are classified as Level 3 measurements.

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

NOTES TO FINANCIAL STATEMENTS

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	$ 1,634,137,598	$ 1,796,850,730	$ 1,677,501	$ 1,497,792,075	$ 134,668,022		$
Common Stock- Unaffiliated	78,218,603	78,218,603			78,218,603		
Common Stock- Affiliated	35,408	35,408	35,408				
Preferred Stock	2,036,594	2,036,594	2,036,594				
Mortgage Loans	550,252,185	591,295,684			550,252,185		
Cash, cash equivalents and short-term investments	154,100,487	154,100,487	134,477,820	19,622,667			
Policy Loans	33,126,333	33,126,333			33,126,333		
Options	6,164,834	6,164,834			6,164,834		
Other Invested Assets	126,922,958	126,885,137			126,922,958		

D. Not Practicable to Estimate Fair Value

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

E. Investments measured using Net Asset Value

Not applicable - The Company had no investments measured using net asset value.

NOTE 21 Other Items

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

The Company's general account net negative (disallowed) IMR was $1,996,461.

The Company's general account negative IMR admitted was $1,996,461, 0.8% of the adjusted capital and surplus of $237,956,707.

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

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

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

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

NOTE 22 Events Subsequent

No significant change.

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves on accident and health contracts as of December 31, 2022 were $6,759,310. As of September 30, 2023, $1,463,050 has been paid for claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $5,289,054 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 $7,206 favorable prior-year development from December 31, 2022 to September 30, 2023. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

No significant change.

NOTE 27 Structured Settlements

No significant change.

NOTE 28 Health Care Receivables

No significant change.

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTES TO FINANCIAL STATEMENTS

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: $ 1,470,362

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	$ 78,254,011
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 173,312,930	$ 177,826,860
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 173,312,930	$ 256,080,871
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	$ 591,295,684
	1.14 Total Mortgages in Good Standing	$ 591,295,684
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	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	$ 0
	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	$ 0
	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)	$ 591,295,684
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	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	62.900 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	35.300 %
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

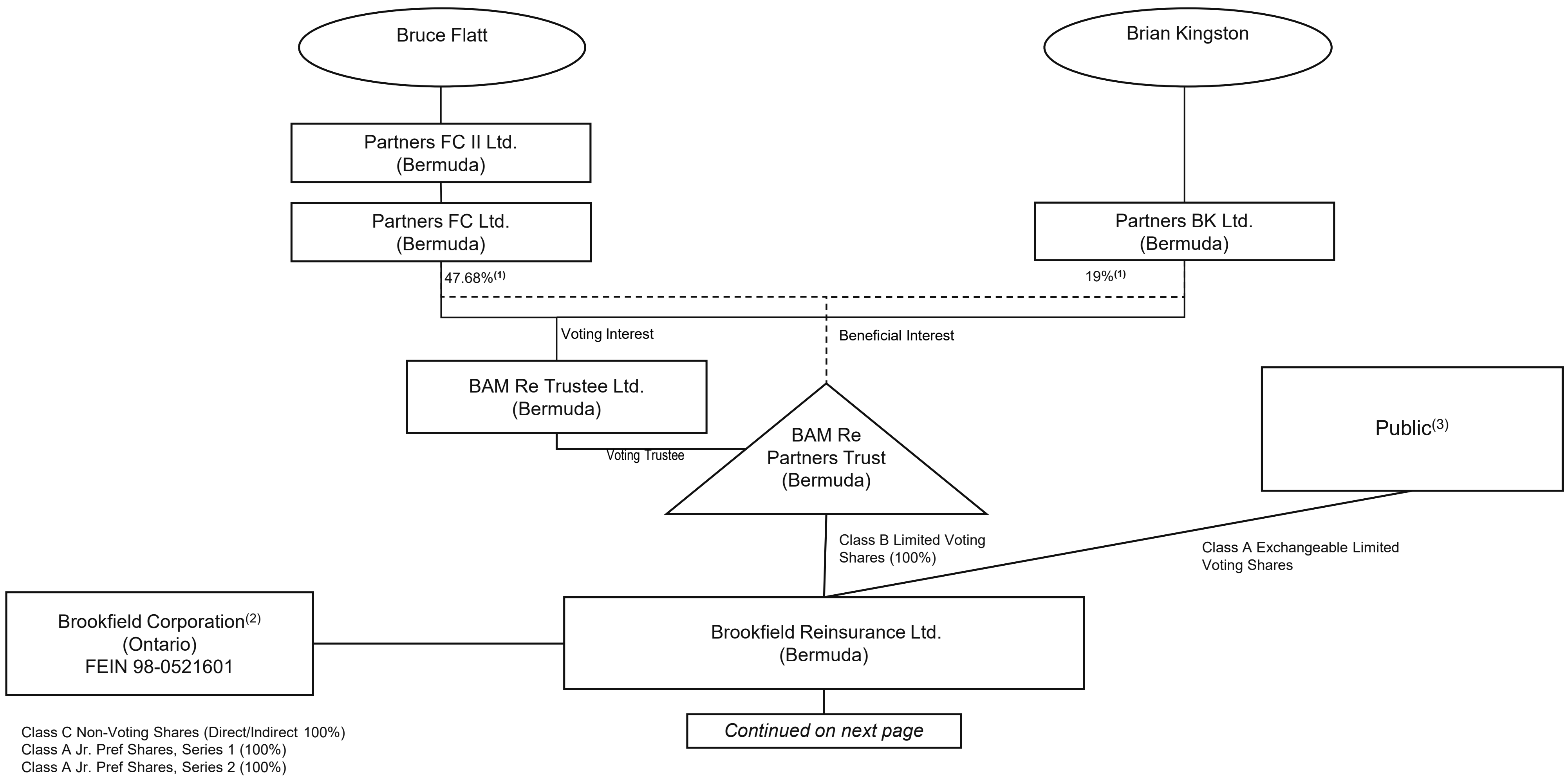
Current Year To Date - Allocated by States and Territories

			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	15,854				15,854	
2.	Alaska AK	N	682				682	
3.	Arizona AZ	N	28,161		1,038		29,199	
4.	Arkansas AR	N	7,366				7,366	
5.	California CA	N	33,573				33,573	
6.	Colorado CO	N	21,797	60,000	597		82,394	
7.	Connecticut CT	L	1,218,912	61,555	188,253		1,468,720	
8.	Delaware DE	L	770,512	43,953	23,878		838,343	
9.	District of Columbia DC	N	833				833	
10.	Florida FL	N	509,180	106,790	2,147		618,117	
11.	Georgia GA	N	47,359	1,627			48,986	
12.	Hawaii HI	N	10,540				10,540	
13.	Idaho ID	N	1,999				1,999	
14.	Illinois IL	N	12,896				12,896	
15.	Indiana IN	N	17,686		477		18,163	
16.	Iowa IA	N	8,037	2,000			10,037	
17.	Kansas KS	N	2,867				2,867	
18.	Kentucky KY	N	18,768				18,768	
19.	Louisiana LA	N	5,486				5,486	
20.	Maine ME	L	752,864	54,996	80,032		887,892	
21.	Maryland MD	L	780,728	23,050	79,404		883,182	
22.	Massachusetts MA	L	1,379,764	131,208	238,145		1,749,117	
23.	Michigan MI	N	16,407				16,407	
24.	Minnesota MN	N	7,986		1,060		9,046	
25.	Mississippi MS	N	3,870				3,870	
26.	Missouri MO	N	14,013		911		14,924	
27.	Montana MT	N	8,848		1,788		10,636	
28.	Nebraska NE	N	8,367		252		8,619	
29.	Nevada NV	N	19,823				19,823	
30.	New Hampshire NH	L	859,347	48,489	133,961		1,041,797	
31.	New Jersey NJ	L	3,495,487	118,216	326,650		3,940,353	70,983
32.	New Mexico NM	N	17,759				17,759	
33.	New York NY	L	27,375,438	123,762,009	1,560,100		152,697,547	2,424,178
34.	North Carolina NC	N	184,902	90,360	3,244		278,506	
35.	North Dakota ND	N					0	
36.	Ohio OH	N	45,988		94		46,082	332,400
37.	Oklahoma OK	N	4,523				4,523	
38.	Oregon OR	N	3,533		1,532		5,065	
39.	Pennsylvania PA	L	599,928	356,657	34,253		990,838	
40.	Rhode Island RI	L	324,752	11,025	41,986		377,763	
41.	South Carolina SC	N	136,588	14,149	1,476		152,213	
42.	South Dakota SD	N	12,909				12,909	
43.	Tennessee TN	N	47,409	2,653	1,959		52,021	
44.	Texas TX	N	90,864				90,864	
45.	Utah UT	N	5,347	1,800			7,147	
46.	Vermont VT	L	817,099	160,330	91,185		1,068,614	
47.	Virginia VA	L	192,480		20,614		213,094	
48.	Washington WA	N	6,160				6,160	
49.	West Virginia WV	L	1,625,192	223,700	46,014		1,894,906	
50.	Wisconsin WI	N	18,641				18,641	
51.	Wyoming WY	N	4,930				4,930	
52.	American Samoa AS	N	(8)				(8)	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	4,518				4,518	
55.	U.S. Virgin Islands VI	N	1,044				1,044	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	3,077				3,077	
58.	Aggregate Other Aliens OT	XXX	4,138				4,138	
59.	Subtotal	XXX	41,607,223	125,274,567	2,881,050		169,762,840	2,827,561
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,828,188				4,828,188	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	432,888		71,482		504,370	
94.	Aggregate or other amounts not allocable by State	XXX					0	
95.	Totals (Direct Business)	XXX	46,868,299	125,274,567	2,952,532		175,095,398	2,827,561
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	46,868,299	125,274,567	2,952,532		175,095,398	2,827,561
98.	Less Reinsurance Ceded	XXX	3,915,853	0	804,029		4,719,882	
99.	Totals (All Business) less Reinsurance Ceded	XXX	42,952,446	125,274,567	2,148,503		170,375,516	2,827,561
	DETAILS OF WRITE-INS							
58001.	CHE Switzerland	XXX	2,813				2,813	
58002.	JPN Japan	XXX	958				958	
58003.	USA Overseas Military	XXX	293				293	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	74				74	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	4,138				4,138	
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 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
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

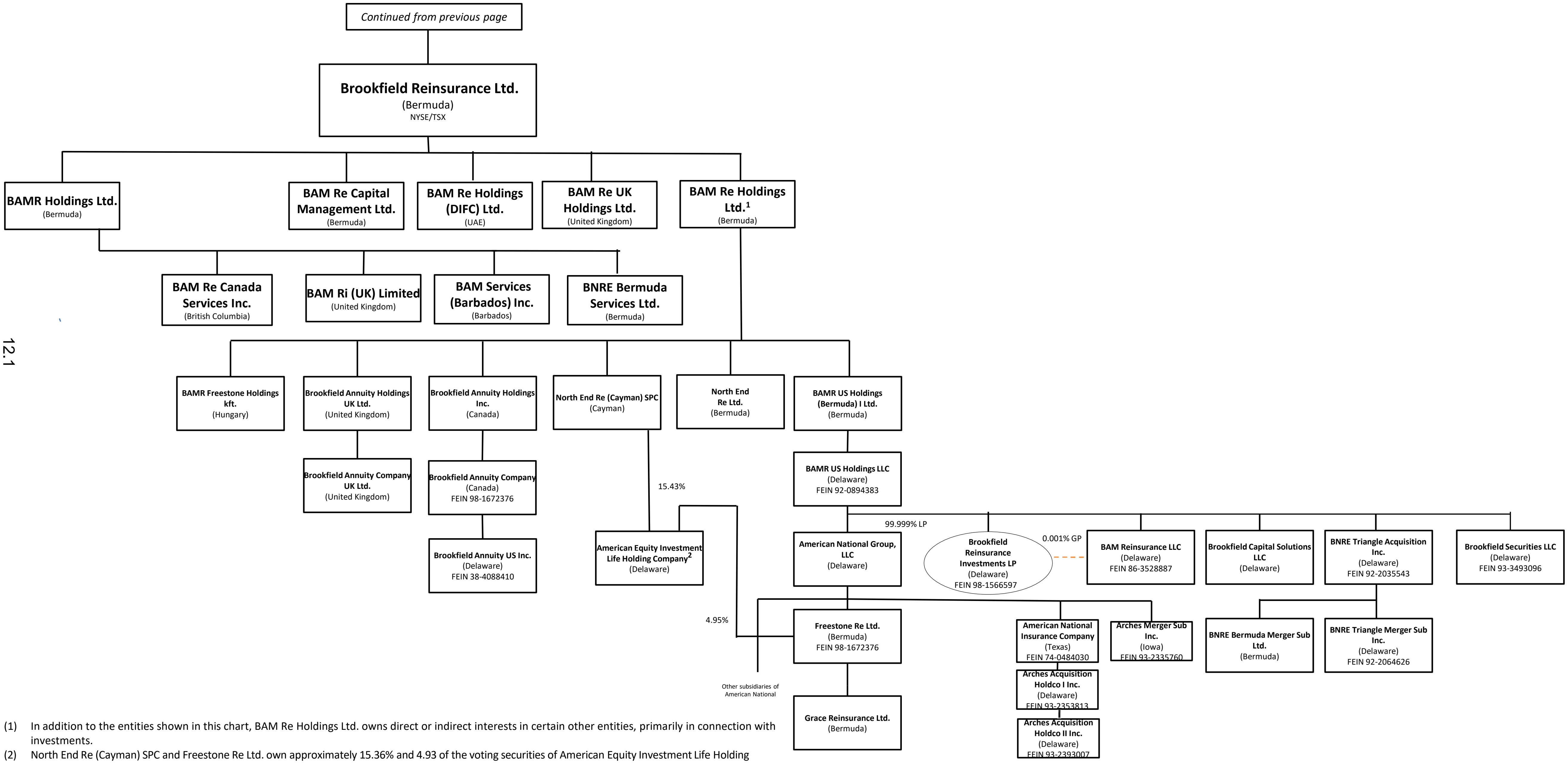


(1) This percentage represents both the percentage of beneficial interest in the BAM Re Partners Trust and the percentage of voting interest in BAM Re Trustee Ltd., which are the same percentage numbers. The remaining 33.32% beneficial interest in BAM Re Partners Trust and 33.32% voting interest in its 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)

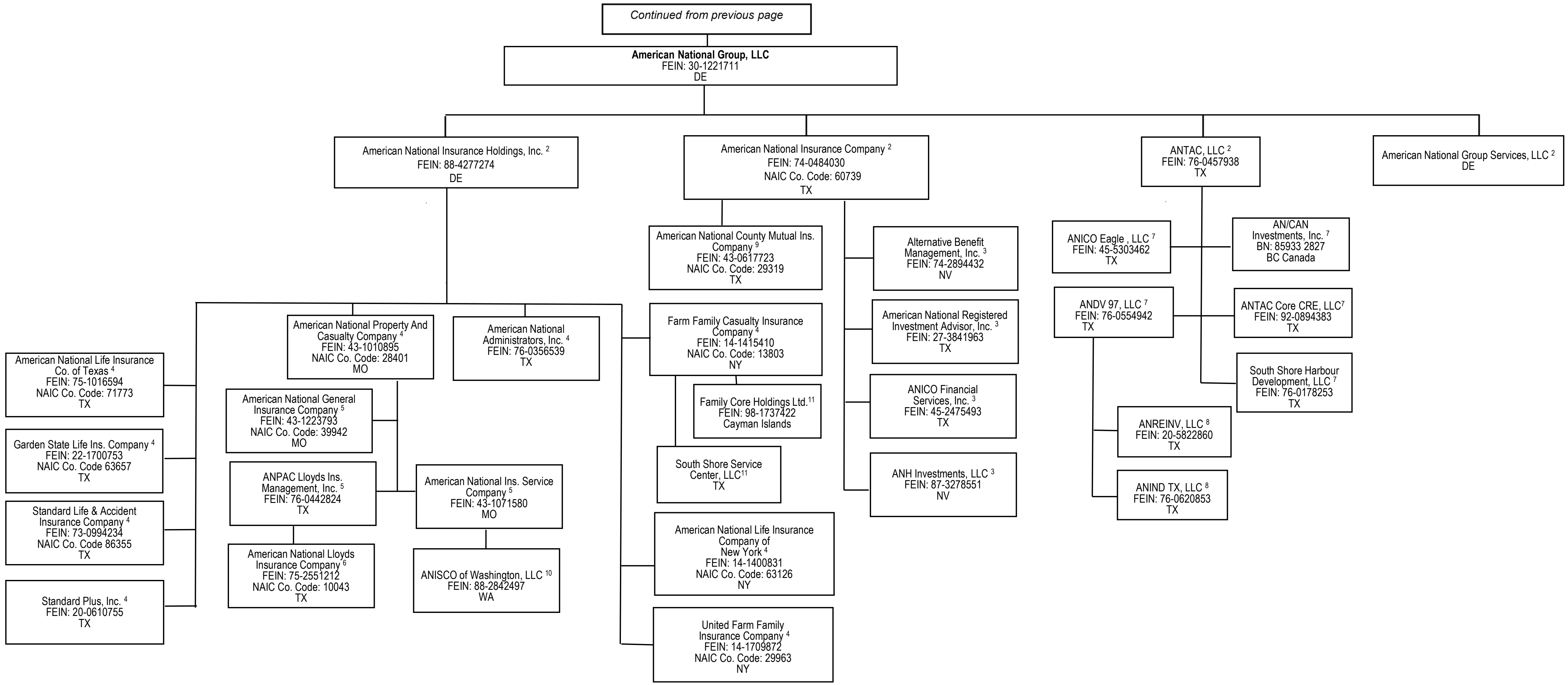


(1) In addition to the entities shown in this chart, BAM Re Holdings Ltd. owns direct or indirect interests in certain other entities, primarily in connection with investments.

(2) North End Re (Cayman) SPC and Freestone Re Ltd. own approximately 15.36% and 4.93 of the voting securities of American Equity Investment Life Holding Company (NYSE: AEL) ("AEL") respectively, representing a 20.29% interest in AEL in the aggregate.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

Abbreviated Organizational Chart (continued)[1]



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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Reinsurance Ltd. Group	60739	74-0484030	1343722	0		American National Insurance Company	TX	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	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE American National Life Insurance Company of New York

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0408	Brookfield Reinsurance Ltd. Group	00000	76-0621069		0		Eagle IND., L.P.	TX	NIA	ANIND TX, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	83-2990147		0		Eagle Burleson Park LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	83-2964071		0		Eagle Tri County LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-4937509		0		Germann Road Land Development, LLC	CO	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-8243164		0		MRPL Retail Partners, Ltd. (Shops at Bella Terra)	TX	NIA	ANICO Eagle, LLC	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	46-3426560		0		TC Blvd. Partners, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	87.680	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	46-3432650		0		TC Blvd. Partners II, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	95.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0444990		0		Town and Country Partnership	TX	NIA	ANDV 97, LLC	Ownership	87.680	Brookfield Reinsuance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	80-0947060		0		Town Center Partners, Ltd.	TX	NIA	TC Blvd. Partners, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-3971831		0		TX Galileo LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3904685		0		TX Hooke LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3957208		0		TX Kepler LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3921297		0		TX Leibniz LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3871687		0		TX Newton LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3889808		0		TX Wren LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	20-8668116		0		121 Village, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BEP BID II Euro AIV L.P.	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR BID II US AIV LP	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR BID II AIV LP	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boole L.P.	CYM	OTH	American National Insurance Company	Ownership	54.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Archimedes L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Cantor L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 1 Ltd.	CYM	OTH	North End Re (Cayman) SPC	Ownership	75.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 2 Ltd.	CYM	OTH	American National Insurance Company	Ownership	75.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 3 Ltd.	CYM	OTH	American National Insurance Company	Ownership	76.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 1 Ltd.	CYM	OTH	NER Note Issuer 1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 2 Ltd.	CYM	OTH	NER Note Issuer 2 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 3 Ltd.	CYM	OTH	NER Note Issuer 3 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1684989		0		Bylsma 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1685005		0		Casals 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1685038		0		Dupre 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bylsma 2022-1, LLC	DE	OTH	Bylsma 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Casals 2022-1, LLC	DE	OTH	Casals 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Dupre 2022-1, LLC	DE	OTH	Dupre 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1138054		0		BGL PT Land, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL PT, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1691929		0		Atreides Leto Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1691732		0		Atreides Paul Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1695168		0		Atreides Paul 2022-1 Ltd.	CYM	OTH	Atreides Paul Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1694739		0		Atreides Leto 2022-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1693420		0		Atreides 2022-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2022-1 Ltd.	Ownership	80.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL Pinehurst Land, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BLI Pinehurst Mezz, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL Pinehurst, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BLI Pinehurst, LLC	DE	OTH	BLI Pinehurst Mezz, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Bermuda Real Estate JV Member Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Reinsurance Ltd. Group	00000			0		Blue Investment SPE Ltd.	BMU	NIA	Brookfield Bermuda Real Estate Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Bermuda Real Estate Holdings Ltd.	BMU	NIA	Brookfield Bermuda Real Estate JV LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Development Corporation	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Bermuda Real Estate JV LLC	BMU	NIA	BAM Re Bermuda Real Estate JV Member Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bermuda Services Ltd.	BMU	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2035543		0		BNRE Triangle Acquisition Inc.	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2064626		0		BNRE Triangle Merger Sub Inc.	DE	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bermuda Merger Sub Ltd.	BMU	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Grace Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE 77G Holdings Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Ganymede Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Titan Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Europa Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 IO Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Ceres Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BREF VI Cayman 1 LP	CYM	OTH	BAM Re Holdings Ltd.	Management	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		77G Propco Limited	NJ	OTH	BNRE 77G Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		American National Group Services, LLC	DE	NIA	American National Group, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-0894383		0		ANTAC Core CRE, LLC	TX	OTH	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737422		0		Family Core Holdings Ltd.	CYM	OTH	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Grace Reinsurance Ltd	BMU	NIA	Freestone Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		One Liberty Plaza Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	43.840	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bay Adelaide Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.840	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BFPL Toronto Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.722	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BFPL Calgary Property Holdings Inc.	CAN	OTH	Brookfield Reinsurance Investments LP	Ownership	34.518	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		1100 AoA Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	36.015	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		225 Liberty Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	35.188	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		200 Liberty Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	34.845	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Lilia Property Holdings Ltd	CYM	OTH	ANTAC Core CRE LLC	Ownership	35.822	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	92-2374250		0		1100 Ave of Americas REIT LLC	DE	OTH	1100 AoA Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-1651948		0		225 Liberty REIT LLC	DE	OTH	225 Liberty Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-1665964		0		200 Liberty REIT LLC	DE	OTH	200 Liberty Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-2353813		0		Arches Acquisition Holdco I Inc.	DE	NIA	American National Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-2393007		0		Arches Acquisition Holdco II Inc.	DE	NIA	Arches Acquisition Holdco I Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-2335760		0		Arches Merger Sub Inc.	IA	NIA	Arches Acquisition Holdco II Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		South Shore Service Center, LLC	TX	OTH	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-3493096		0		Brookfield Securities LLC	DE	OTH	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ashby Blane 2023-1 LLC	DE	OTH	Ashby Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ashby Blane 2023-1 Holdco LLC	DE	NIA	American National Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bates Blane 2023-1 Holdco LLC	DE	NIA	American National Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bates Blane 2023-1 LLC	DE	OTH	Bates Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chamberlain Blane 2023-1 LLC	DE	OTH	Chamberlain Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chamberlain Blane 2023-1 Holdco LLC	DE	NIA	American National Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ewing Blane 2023-1 LLC	DE	OTH	Ewing Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ewing Blane 2023-1 Holdco LLC	DE	NIA	American National Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-1750592		0		BVentures ClinicCo S-B, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1786620		0		BVentures LeverCo S-B, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 3 1 2 6 2 0 2 3 4 9 0 0 0 0 0 3
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 3
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 3
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 3
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 3

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. Debit Suspense	354,227	354,227	0	408,925
2505. Prepaid expenses	22,181	22,181	0	0
2506. Overfunded postretirement plan asset	19,314	19,314	0	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	(1,050,126)	(1,050,126)	0	408,925

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				74	

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	341,135	442,937
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	4,345,170	4,642,065
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	4,345,170	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	4,443,636	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	14,185,519	78,041,500
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(553,062)	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)	591,295,684	600,484,504
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	591,295,684	600,484,504
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	591,295,684	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	27,800,000	303,506
	2.2 Additional investment made after acquisition	8,022,481	21,413,002
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	42,199	51,926
5.	Unrealized valuation increase (decrease)	2,740,138	1,624,181
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	4,080,831	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)	126,885,137	92,361,150
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	126,885,137	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	175,211,957	177,780,189
3.	Accrual of discount	1,389,546	2,384,619
4.	Unrealized valuation increase (decrease)	141,605	(6,824,918)
5.	Total gain (loss) on disposals	(931,575)	706,662
6.	Deduct consideration for bonds and stocks disposed of	256,584,533	252,390,822
7.	Deduct amortization of premium	4,173,915	6,200,915
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	1,096,841
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(409,332)	1,875,835
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,877,141,335	1,962,497,582
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,877,141,335	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)	957,818,579	276,100,802	382,752,286	423,699	926,520,252	957,818,579	851,590,794	956,505,564
2. NAIC 2 (a)	918,767,272	15,668,460	26,951,825	(263,934)	967,719,466	918,767,272	907,219,973	998,976,884
3. NAIC 3 (a)	27,803,044	0	997,319	(33,772)	31,831,627	27,803,044	26,771,953	38,848,857
4. NAIC 4 (a)	6,353,050	0	0	93,839	6,262,986	6,353,050	6,446,889	6,175,111
5. NAIC 5 (a)	2,983,038	0	0	5,754	2,977,318	2,983,038	2,988,792	4,474,468
6. NAIC 6 (a)	1,881,112	0	69,344	20,561	1,917,724	1,881,112	1,832,329	645,295
7. Total Bonds	1,915,606,095	291,769,262	410,770,774	246,147	1,937,229,373	1,915,606,095	1,796,850,730	2,005,626,179
PREFERRED STOCK								
8. NAIC 1	0	0	0	0			0	
9. NAIC 2	1,139,795	0	0	(31,400)	1,152,730	1,139,795	1,108,395	1,124,200
10. NAIC 3	0	0	0	0			0	
11. NAIC 4	0	0	0	0	691,800	0	0	691,800
12. NAIC 5	0	0	0	0	(691,800)	0	0	0
13. NAIC 6	858,600	0	0	69,600	802,800	858,600	928,200	0
14. Total Preferred Stock	1,998,395	0	0	38,200	1,955,530	1,998,395	2,036,595	1,816,000
15. Total Bonds and Preferred Stock	1,917,604,490	291,769,262	410,770,774	284,347	1,939,184,903	1,917,604,490	1,798,887,325	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 $ 19,622,667 ; 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	19,622,667	XXX	34,522,389	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	85,637,194	44,974,036
3. Accrual of discount	361,552	7,633
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	
6. Deduct consideration received on disposals	111,357,748	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)	19,622,667	44,981,669
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	19,622,667	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	4,470,949
3.	Unrealized Valuation increase/(decrease)	2,836,374
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(1,023,599)
6.	Considerations received/(paid) on terminations	2,957,338
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	6,164,834
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	6,164,834

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	6,164,837	
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)		6,164,837
4.	Part D, Section 1, Column 6	6,164,834	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		3
		Fair Value Check	
7.	Part A, Section 1, Column 16	6,164,837	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		6,164,837
10.	Part D, Section 1, Column 9	6,164,834	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		3
		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	1,561,219,850	2,857,160,233
3.	Accrual of discount	1,541,175	1,301,346
4.	Unrealized valuation increase (decrease)	0	
5.	Total gain (loss) on disposals	0	(2)
6.	Deduct consideration received on disposals	1,447,308,831	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)	127,152,452	11,700,258
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	127,152,452	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		78,069	9,000,000
807901	MESA	AZ	S	09/09/2022	5.500		1,057,760	85,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	1,135,829	94,500,000
0899999. Total Mortgages in good standing						0	1,135,829	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	1,135,829	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
161701	FORT WORTH	TX		04/30/2008		2,282,080		1,770			1,770		16,181	16,181			0
163501	ALBANY	GA		11/29/2012		1,078,369		135			135		55,204	55,204			0
163801	THE WOODLANDS	TX		12/17/2013		1,880,491		783			783		32,830	32,830			0
163901	OMAHA	NE		06/26/2014		3,916,778		741			741		26,157	26,157			0
164301	SUWANEE	GA		12/16/2014		3,967,703		1,038			1,038		62,239	62,239			0
164401	SPRING	TX		12/17/2014		3,273,719		506			506		31,471	31,471			0
164501	NOVI	MI		02/02/2015		4,139,914		324			324		41,170	41,170			0
164601	WILMINGTON	NC		02/10/2015		2,117,241		312			312		63,792	63,792			0
164801	MATTHEWS	NC		10/01/2015		2,838,944		218			218		27,362	27,362			0
164901	VERNON HILLS	IL		12/16/2015		4,097,279		325			325		46,602	46,602			0
165001	PHOENIX	AZ		03/01/2016		3,401,362		280			280		48,352	48,352			0
165401	BRIGHTON	NY		05/26/2016		5,148,906		362			362		40,493	40,493			0
165501	CORTLANDVILLE	NY		05/26/2016		4,438,711		312			312		34,908	34,908			0
166001	MISSION VIEJO	CA		08/29/2017		1,661,338		119			119		13,099	13,099			0
800301	GREENVILLE	SC		01/01/2018		506,150		66			66		18,490	18,490			0
400401	AUSTIN	TX		05/28/2019		7,269,032		7,386			7,386		25,343	25,343			0
400601	MURRAY	UT		09/17/2019		13,173,884					0		49,374	74,215			0
400801	BEAVERCREEK	OH	S	03/26/2020		11,200,233		8,100			8,100		45,308	45,308			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					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
800401	MISSOURI CITY	TX		01/01/2018		1,394,072		125			125		22,891	22,891			0
800501	NORTHVILLE	MI		01/01/2018		2,581,594		188			188		16,976	16,976			0
800801	BEAUMONT	TX		01/01/2018		1,384,468		117			117		20,527	20,527			0
800901	VERNON HILLS	IL		01/01/2018		2,295,938		188			188		30,182	30,182			0
801001	PLAINFIELD	IN		01/01/2018		2,681,659		740			740		18,878	18,878			0
801301	CLEVELAND	OH		01/01/2018		2,625,230		392			392		23,298	23,298			0
801401	CLEVELAND	OH		01/01/2018		4,491,751		332			332		38,790	38,790			0
801601	DE PERE	WI		01/01/2018		4,324,110		319			319		37,811	37,811			0
801701	WILMINGTON	NC		01/01/2018		1,712,848		125			125		14,231	14,231			0
801801	CARMEL-BY-THE-SEA	CA		01/01/2018		5,317,949		363			363		37,657	37,657			0
801901	SAN FRANCISCO	CA		01/01/2018		2,212,253		235			235		19,208	19,208			0
802401	SANTA CLARA	CA		01/01/2018		4,280,757		328			328		51,301	51,301			0
802601	ALBUQUERQUE	NM		01/01/2018		4,219,294		808			808		34,031	34,031			0
802901	ALBUQUERQUE	NM		01/01/2018		4,227,289		611			611		34,065	34,065			0
803001	ALBUQUERQUE	NM		01/01/2018		3,692,123		534			534		29,752	29,752			0
803101	ALBUQUERQUE	NM		01/01/2018		2,876,300		416			416		23,178	23,178			0
803301	LEHI	UT		02/05/2018		12,399,400		2,268			2,268		50,361	75,683			0
803401	LAS VEGAS	NV		04/24/2018		2,455,974		344			344		18,016	18,016			0
803601	ARVADA	CO		06/26/2018		15,654,041		4,500			4,500		106,257	106,257			0
803901	KATONAH	NY		09/25/2018		7,798,505		2,053			2,053		50,395	50,395			0
804001	MOUNT KISCO	NY		09/27/2018		11,939,976		3,143			3,143		77,158	77,158			0
804201	ROCKWALL	TX		10/11/2018		13,592,622		1,785			1,785		81,268	81,268			0
804301	PROVO	UT		10/16/2018		7,361,791		1,013			1,013		33,387	50,190			0
804401	BOISE	ID		10/23/2018		10,252,885		2,826			2,826		39,876	59,933			0
804701	PORTLAND	OR		12/05/2018		9,475,056		1,238			1,238		37,121	55,800			0
804801	MESQUITE	TX		12/12/2018		8,745,412		6,750			6,750		51,127	51,127			0
804901	HILLSBORO	OR		01/29/2019		4,562,234		848			848		17,402	26,160			0
805001	SOUTH JORDAN	UT		02/19/2019		6,377,378		828			828		23,403	35,185			0
805101	LOGAN	UT		03/19/2019		2,216,975		156			156		14,459	21,739			0
805301	ARLINGTON HEIGHTS	IL		04/11/2019		14,325,299		11,175			11,175		86,333	86,333			0
805401	PORTLAND	OR		04/25/2019		9,744,075		1,250			1,250		36,421	54,746			0
805501	EMPORIUM	PA		05/01/2019		2,315,628		2,400			2,400		12,573	12,573			0
805801	IDAHO FALLS	ID		06/06/2019		8,175,318		1,063			1,063		31,872	47,908			0
805901	OLATHE	KS		06/11/2019		8,710,482		2,250			2,250		51,737	51,737			0
806001	HOUSTON	TX		10/08/2019		2,165,970		201			201		10,414	10,414			0
806101	NASHVILLE	TN		10/30/2019		11,553,650		3,719			3,719		76,618	76,618			0
806201	SANDSTON	VA		12/17/2019		1,781,905		250			250		44,220	44,220			0
806701	HOUSTON	TX		02/27/2020		11,743,613		1,500			1,500		73,851	73,851			0
807001	MELROSE PARK	IL		04/29/2020		3,698,707		366			366		20,202	20,202			0
807101	ST. CHARLES	IL		05/28/2020		12,291,676		1,183			1,183		198,292	198,292			0
807301	COLUMBUS	OH		12/17/2020		17,779,480		1,558			1,558		117,002	117,002			0
807801	CHARLOTTE	NC		05/03/2022		4,891,474		625			625		43,799	43,799			0
808101	LUTHERVILLE-TIMONIUM	MD		10/26/2022		25,204,021		575			575		102,441	102,441			0
808201	ENGLEWOOD	CO		10/27/2022		21,432,617		27,050			27,050		969,064	969,064			0
0299999. Mortgages with partial repayments						395,355,932	0	111,514	0	0	111,514	0	3,606,222	3,774,103	0	0	0
0599999 - Totals						395,355,932	0	111,514	0	0	111,514	0	3,606,222	3,774,103	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Equity Fund 7086 - Northstar Mezzanine Partners VII Feeder LP	Minneapolis	MN	Northstar Capital, LLC	2.A	10/30/2019			10,914		8,383	0.138
	Equity Fund 7090 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC	1.E	12/06/2019			63,795		568,350	0.814
	Equity Fund 7101 - BSP SOF II Structured Note LP	New York	NY	Benefit Street Partners, LLC	1.C	04/01/2020			147,847		1,433,253	1.316
	Equity Fund 7125 - VPC Asset Backed Opportunistic Credit Fund Rated Feeder, LP	Chicago	IL	Victory Park Capital Advisors, LLC	2.B	10/07/2021			1,473,296		3,818,599	
	Equity Fund 7127 - Audax Direct Lending Solutions Fund II-A Rated Feeder, LP	Boston	MA	Audax Group	2.A	08/26/2022			844,308		5,155,344	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	2,540,160	0	10,983,929	XXX
	Equity Fund 7064 - Morgan Stanley Diversified Credit Opportunities Fund II, LP	West Conshohocken	PA	Morgan Stanley AIP		06/21/2018			58,935		1,457,478	1.626
	Equity Fund 7069 - Centre Lane Partners Master Credit Fund II-A, LP	New York	NY	Centre Lane Partners		10/31/2018			675,676		735,386	6.760
	Equity Fund 7097 - Kayne Senior Credit Fund IV, LP	Los Angeles	CA	Kayne Anderson Capital Advisors, LP		01/30/2020			38,786		2,761,732	10.910
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	773,397	0	4,954,596	XXX
000000-00-0	BlueRock- Revolving Credit Facility	New York	NY	Private		06/21/2023		27,800,000		82,154		
2999999. Collateral Loans - Unaffiliated								27,800,000	0	82,154	0	XXX
6099999. Total - Unaffiliated								27,800,000	3,313,557	82,154	15,938,525	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								27,800,000	3,313,557	82,154	15,938,525	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Equity Fund 7064 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Return of Capital	06/21/2018	08/24/2023	9,807					0		9,807	9,807			0	
	Equity Fund 7069 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Return of Capital	10/31/2018	09/08/2023	27,560					0		27,560	27,560			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							37,367	0	0	0	0	0	0	37,367	37,367	0	0	0	0
6099999. Total - Unaffiliated							37,367	0	0	0	0	0	0	37,367	37,367	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							37,367	0	0	0	0	0	0	37,367	37,367	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-HN-4	UNITED STATES TREAS		08/23/2023	Burrows Capital Advisors thru Cetera		199,281	200,000	620	1.B FE
0109999999. Subtotal - Bonds - U.S. Governments						199,281	200,000	620	XXX
12510H-AU-4	CAUTO 2023-1A B Mtge		09/14/2023	SMBC Nikko Securities America, Inc.		1,468,460	1,500,000	0	2.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,468,460	1,500,000	0	XXX
2509999997. Total - Bonds - Part 3						1,667,741	1,700,000	620	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,667,741	1,700,000	620	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		09/28/2023	PRIVATE	34,931.220	16,034,931		0	
PPG633-UV-8	200 Liberty JV		09/21/2023	PRIVATE	325,616.930	16,325,617		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						32,360,548	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						32,360,548	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						32,360,548	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						32,360,548	XXX	0	XXX
6009999999 - Totals						34,028,289	XXX	620	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
912810-EM-6	UNITED STATES TREAS		07/05/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	94,250	08/15/2022	1.B FE
0109999999. Subtotal - Bonds - U.S. Governments						0	0	0	0	0	0	0	0	0	0	0	0	0	94,250	XXX	XXX
150462-HJ-1	CEDAR PARK TEX UTIL		08/15/2023	SINKING FUND REDEMPTION		315,000	315,000	315,000	315,000	0	0	0	0	0	315,000	0	0	0	9,119	08/15/2025	1.B FE
31292G-6L-5	FHLMC PC GOL C00875		09/01/2023	MBS PAYDOWN		188	188	188	188	0	0	0	0	0	188	0	0	0	9	10/15/2029	1.B FE
31293X-W6-1	FHLMC PC GOL C32469		09/01/2023	MBS PAYDOWN		279	279	280	279	0	0	0	0	0	279	0	0	0	14	11/01/2029	1.B FE
31371J-6Z-2	FNMA PASSTHRU 253888		09/01/2023	MBS PAYDOWN		212	212	206	212	0	0	0	0	0	212	0	0	0	9	07/01/2031	1.B FE
3137A4-YR-2	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		46,805	46,805	42,064	46,169	0	636	0	636	0	46,805	0	0	0	1,087	01/15/2026	1.B FE
3137AJ-SN-5	FHLMC REMIC SERIES		09/01/2023	MBS PAYDOWN		81,810	81,810	87,792	82,474	0	(664)	0	(664)	0	81,810	0	0	0	1,857	12/15/2026	1.B FE
31387V-U8-0	FNMA PASSTHRU 595607		09/01/2023	MBS PAYDOWN		567	567	560	566	0	0	0	0	0	567	0	0	0	25	07/01/2031	1.B FE
60534R-YW-3	MISSISSIPPI DEV BK S		03/01/2023	SINKING FUND REDEMPTION		0	0	0	37	0	(14)	0	(14)	0	0	0	0	0	0	03/01/2024	2.C FE
63607V-AA-4	NATIONAL FIN AUTH N		07/01/2023	SINKING FUND REDEMPTION		20,000	20,000	20,778	20,024	0	(24)	0	(24)	0	20,000	0	0	0	431	07/01/2035	2.B FE
63607V-AE-6	NATIONAL FIN AUTH N		07/01/2023	SINKING FUND REDEMPTION		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	422	04/01/2034	2.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						479,861	479,861	481,868	479,949	0	(66)	0	(66)	0	479,861	0	0	0	12,973	XXX	XXX
04621W-AC-4	ASSURED GTY US HLDGS		09/25/2023	CALL at 100.000		2,811,000	2,811,000	3,071,621	2,883,417	0	(35,028)	0	(35,028)	0	2,848,390	0	(37,390)	(37,390)	173,345	07/01/2024	2.A FE
04621X-AH-1	ASSURANT INC		09/27/2023	MATURITY		356,000	356,000	357,997	356,271	0	(271)	0	(271)	0	356,000	0	0	0	14,952	09/27/2023	2.B FE
05526D-BB-0	BAT CAP CORP		08/01/2023	CALL at 100.000		3,445,778	3,445,778	3,292,475	3,353,159	0	11,493	0	11,493	0	3,364,651	0	81,127	81,127	122,930	08/15/2027	2.B FE
099724-AJ-5	BORGWARNER INC		09/14/2023	CALL at 100.000		3,211,565	3,211,565	3,059,176	3,169,610	0	12,958	0	12,958	0	3,182,568	0	28,997	28,997	283,390	03/15/2025	2.A FE
12327F-AA-5	BUSINESS JET SEC LLC		07/01/2023	MBS PAYDOWN		77,368	77,368	77,948	77,627	0	(259)	0	(259)	0	77,368	0	0	0	1,300	11/15/2035	1.F FE
12665U-AA-2	CVS PTC 2013		07/01/2023	SINKING FUND REDEMPTION		16,470	16,470	17,542	16,518	0	(48)	0	(48)	0	16,470	0	0	0	449	01/10/2036	2.B FE
25755T-AK-6	DOMNOS PIZZA MSTR		07/25/2023	MBS PAYDOWN		6,275	6,275	6,888	6,287	0	(12)	0	(12)	0	6,275	0	0	0	204	07/25/2048	2.A FE
28932M-AA-3	ELM ROAD GENERATING		08/11/2023	SINKING FUND REDEMPTION		87,482	87,482	87,482	87,482	0	0	0	0	0	87,482	0	0	0	4,557	02/11/2030	1.F FE
29364W-AS-7	ENTERGY LA LLC		09/01/2023	MATURITY		500,000	500,000	501,210	500,069	0	(69)	0	(69)	0	500,000	0	0	0	20,250	09/01/2023	1.F FE
3136B0-TE-6	FNMA REMIC TRUST		09/01/2023	MBS PAYDOWN		11,095	11,095	11,455	11,109	0	(15)	0	(15)	0	11,095	0	0	0	244	02/25/2048	1.B FE
343412-AC-6	FLUOR CORP NEW		08/14/2023	CALL at 97.503		963,330	988,000	1,051,054	1,002,583	0	(5,264)	0	(5,264)	0	997,319	0	(9,319)	(9,319)	(1,521)	12/15/2024	3.A FE
346845-AG-5	FORT BENNING FAMILY		07/15/2023	SINKING FUND REDEMPTION		32,275	32,275	41,376	32,456	0	(181)	0	(181)	0	32,275	0	0	0	1,966	01/15/2051	2.C FE
37331N-AD-3	GEORGIA-PACIFIC LLC		07/15/2023	MATURITY		1,500,000	1,500,000	1,532,660	1,501,475	0	(1,475)	0	(1,475)	0	1,500,000	0	0	0	56,010	07/15/2023	1.G FE
39121J-AE-0	GREAT RIV ENERGY		07/01/2023	SINKING FUND REDEMPTION		322,013	322,013	386,145	323,295	0	(1,282)	0	(1,282)	0	322,013	0	0	0	20,139	07/01/2038	1.G FE
393505-XH-0	GREEN TREE FINANCIAL		09/15/2023	MBS PAYDOWN		69,344	69,344	70,411	69,349	0	(5)	0	(5)	0	69,344	0	0	0	2,849	01/15/2029	6. FE
40434L-AC-9	HP INC		07/27/2023	CALL at 84.053		1,681,060	2,000,000	1,995,800	1,996,735	0	222	0	222	0	1,996,958	0	3,042	3,042	(217,384)	06/17/2030	2.B FE
459200-HP-9	INTERNATIONAL BUSINE		08/01/2023	MATURITY		2,000,000	2,000,000	1,937,120	1,995,614	0	4,386	0	4,386	0	2,000,000	0	0	0	67,500	08/01/2023	1.G FE
543859-AH-5	LORAL CORP		09/15/2023	MATURITY		1,000,000	1,000,000	971,900	998,296	0	1,704	0	1,704	0	1,000,000	0	0	0	70,000	09/15/2023	1.G FE
720198-AD-2	PIEDMONT OPER PARTNE		07/24/2023	CALL at 100.000		6,135,000	6,135,000	6,399,478	6,180,225	0	(26,924)	0	(26,924)	0	6,153,301	0	(18,301)	(18,301)	236,607	03/15/2024	2.B FE
79548K-ZL-5	SALOMON BRO MTG SEC		09/01/2023	MBS PAYDOWN		15,250	15,250	14,353	(5,619)	6,457	25	0	6,482	0	15,250	0	0	0	820	06/25/2028	1.D FM
89683L-AA-8	TRP 2021-2 LLC		09/19/2023	MBS PAYDOWN		113,529	113,529	114,133	113,557	0	(23)	0	(23)	0	113,529	0	0	0	1,687	06/19/2051	1.F FE
919794-AB-3	VALLEY NATL BANCORP		09/27/2023	MATURITY		3,470,000	3,470,000	3,560,935	3,479,842	0	(9,842)	0	(9,842)	0	3,470,000	0	0	0	177,838	09/27/2023	2.C FE
002030-AD-9	AP MOLLER MAERSK AS	D	09/18/2023	CALL at 97.291		2,432,275	2,500,000	2,457,770	2,486,592	0	3,344	0	3,344	0	2,489,937	0	10,063	10,063	74,897	09/28/2025	2.B FE
25152R-3B-7	DEUTSCHE BK AG	D	08/15/2023	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	73,125	08/15/2023	2.C FE
PPFUMC-12-3	Bluerock- Revolving Credit Facility		09/29/2023	Transfer to BA		10,200,000	10,200,000	10,200,000					0		13,600,000			0		02/03/2025	1.F
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						43,457,109	43,868,444	44,216,929	33,635,949	6,457	(46,566)	0	(40,109)	0	47,210,225	0	58,219	58,219	1,186,154	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
2509999997. Total - Bonds - Part 4						43,936,970	44,348,305	44,698,797	34,115,898	6,457	(46,632)	0	(40,175)	0	47,690,086	0	58,219	58,219	1,293,377	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						43,936,970	44,348,305	44,698,797	34,115,898	6,457	(46,632)	0	(40,175)	0	47,690,086	0	58,219	58,219	1,293,377	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
PPG233-NT-0	225 Liberty Equity position via JV		08/23/2023	PRIVATE	141,945.000	141,945		141,945	0	0	0	0	0	0	141,945	0	0	0	0		
PPG13U-ZA-0	BFPL Toronto Property Holdings Inc		06/20/2023	PRIVATE	31,381,214.000	63,833,214		63,833,214					0		63,833,214			0			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						63,975,159	XXX	63,975,159	0	0	0	0	0	0	63,975,159	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						63,975,159	XXX	63,975,159	0	0	0	0	0	0	63,975,159	0	0	0	0	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						63,975,159	XXX	63,975,159	0	0	0	0	0	0	63,975,159	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						63,975,159	XXX	63,975,159	0	0	0	0	0	0	63,975,159	0	0	0	0	XXX	XXX
6009999999 - Totals						107,912,129	XXX	108,673,956	34,115,898	6,457	(46,632)	0	(40,175)	0	111,665,245	0	58,219	58,219	1,293,377	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 853SPC316	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	10/07/2022	10/06/2023	0	1,600,000	3676.060/3752.490	18,560	0	0	33,533		33,533	12,150	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC317	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	10/07/2022	10/06/2023	0	2,500,000	3712.450/3872.600	58,000	0	0	109,767		109,767	42,964	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC325	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023	0	1,500,000	3624.730/3700.090	17,400	0	0	31,398		31,398	10,752	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC326	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023	0	1,700,000	3660.620/3775.100	28,560	0	0	54,033		54,033	19,609	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC327	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	10/11/2022	10/11/2023	0	1,000,000	3,588.84	8,500	0	0	407		407	(5,784)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC334	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/18/2022	10/18/2023	0	1,600,000	3757.180/3823.770	16,320	0	0	28,322		28,322	10,914	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC335	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/18/2022	10/18/2023	0	2,100,000	3794.380/3956.570	47,250	0	0	89,916		89,916	37,336	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC342	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	10/25/2022	10/25/2023	0	2,800,000	3897.700/3969.480	29,120	0	0	49,953		49,953	21,255	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC343	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	0	3,400,000	3936.290/4099.150	74,120	0	0	132,282		132,282	58,302	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPC344	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	0	1,000,000	3,859.11	5,800	0	0	8,089		8,089	3,272	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC345	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	10/25/2022	10/25/2023	0	1,000,000	3,859.11	12,600	0	0	0		0	(6,900)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC358	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/01/2022	11/01/2023	0	2,700,000	3894.660/3983.740	35,370	0	0	58,764		58,764	24,544	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC359	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/01/2022	11/01/2023	0	2,100,000	3933.220/4103.280	48,930	0	0	83,748		83,748	35,959	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC360	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/01/2022	11/01/2023	0	1,000,000	3856.100/4183.870	44,300	0	0	75,908		75,908	32,239	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC368	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/08/2022	11/08/2023	0	1,100,000	3866.390/3938.740	11,770	0	0	19,562		19,562	7,861	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC369	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/08/2022	11/08/2023	0	3,100,000	3904.670/4083.830	75,640	0	0	130,959		130,959	54,571	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC370	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/08/2022	11/08/2023	0	1,000,000	3,828.11	5,900	0	0	23		23	(2,989)	0	0	0	0		

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 853SPC381	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/17/2022	11/17/2023	0	2,200,000	3986.025/4078.769	29,480	0	0	44,926		44,926	18,458	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC382	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	11/17/2022	11/17/2023	0	2,000,000	4025.491/4212.558	50,800	0	0	76,395		76,395	31,466	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC387	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2023	0	1,300,000	4043.615/4147.308	19,500	0	0	27,642		27,642	11,276	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC388	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023	0	1,900,000	4083.651/4307.051	56,810	0	0	77,209		77,209	30,799	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC389	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2023	0	1,600,000	4,003.58	20,480	0	0	0		0	(7,510)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC394	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023	0	1,800,000	3997.206/4067.652	18,720	0	0	27,361		27,361	10,909	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC395	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023	0	1,300,000	4036.782/4225.561	33,670	0	0	48,741		48,741	19,517	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC407	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/01/2022	12/01/2023	0	2,500,000	4117.340/4208.240	33,250	0	0	42,521		42,521	17,006	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC408	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/01/2022	12/01/2023	0	2,600,000	4158.100/4345.220	65,780	0	0	79,644		79,644	30,426	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC418	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/08/2022	12/08/2023	0	2,600,000	4003.150/4088.360	32,500	0	0	46,795		46,795	18,340	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC419	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/08/2022	12/08/2023	0	1,600,000	4042.780/4219.950	39,200	0	0	55,872		55,872	22,031	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC420	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/08/2022	12/08/2023	0	1,000,000	3,963.51	6,700	0	0	79		79	(3,121)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC425	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/15/2022	12/15/2023	0	1,500,000	3973.665/4149.363	36,750	0	0	55,588		55,588	21,567	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC433	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023	0	2,800,000	3859.836/3938.179	32,480	0	0	51,078		51,078	18,755	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC434	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023	0	1,300,000	3898.052/4073.082	31,980	0	0	50,957		50,957	19,278	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC435	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	12/20/2022	12/20/2023	0	1,000,000	3,821.62	7,500	0	0	1,408		1,408	(5,581)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC441	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/22/2022	12/22/2023	0	2,600,000	3860.613/3941.648	30,940	0	0	48,905		48,905	17,922	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC442	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/22/2022	12/22/2023	0	1,500,000	3898.837/4068.551	35,250	0	0	56,942		56,942	21,470	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC448	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	0	1,000,000	3887.770/3979.000	13,400	0	0	20,642		20,642	7,596	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC449	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	0	1,500,000	3926.270/4122.960	41,100	0	0	63,763		63,763	24,055	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC450	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	0	1,000,000	3,849.28	10,400	0	0	0		0	(9,298)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC462	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/05/2023	01/05/2024	0	1,000,000	3846.180/3936.050	0	13,500	0	20,784		20,784	7,284	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC463	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/05/2023	01/05/2024	0	2,000,000	3884.260/4041.920	0	45,000	0	70,793		70,793	25,793	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPC464	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/05/2023	01/05/2024	0	1,000,000	3,808.10	0	5,400	0	6,506		6,506	1,106	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC465	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/05/2023	01/05/2024	0	1,000,000	3,808.10	0	10,300	0	8,280		8,280	(2,020)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC472	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2024	0	1,200,000	3958.440/4034.480	0	13,680	0	19,559		19,559	5,879	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC473	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/10/2023	01/10/2024	0	2,200,000	3997.640/4166.160	0	51,920	0	75,556		75,556	23,636	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC481	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	01/17/2023	01/17/2024	0	3,100,000	4030.880/4123.070	0	42,780	0	57,354		57,354	14,574	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC482	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/17/2023	01/17/2024	0	2,700,000	4070.790/4246.390	0	66,960	0	89,261		89,261	22,301	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC483	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/17/2023	01/17/2024	0	1,000,000	3,990.97	0	5,200	0	0		0	(5,200)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC490	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024	0	2,800,000	4057.120/4144.690	0	37,800	0	47,860		47,860	10,060	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC491	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/24/2023	01/24/2024	0	4,100,000	4097.290/4271.220	0	102,090	0	129,926		129,926	27,836	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC492	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	01/24/2023	01/24/2024	0	1,000,000	4,016.95	0	8,400	0	0		0	(8,400)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC508	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	0	2,300,000	4221.560/4313.090	0	31,050	0	33,752		33,752	2,702	0	0	0	0		

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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 853SPC509	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	0	3,300,000	4263.360/4421.770	0	72,600	0	74,908		74,908	2,308	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC510	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024	0	1,000,000	4179.760/4535.040	0	48,100	0	48,705		48,705	605	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC520	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024	0	2,500,000	4122.320/4205.990	0	30,750	0	37,872		37,872	7,122	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC521	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024	0	2,800,000	4163.130/4325.170	0	63,840	0	76,179		76,179	12,339	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC522	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/09/2023	02/09/2024	0	1,300,000	4,081.50	0	22,750	0	9,497		9,497	(13,253)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC532	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	0	3,900,000	4131.310/4219.667	0	51,870	0	61,484		61,484	9,614	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC533	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	0	2,300,000	4172.220/4333.789	0	52,900	0	61,584		61,584	8,684	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPC534	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/16/2023	02/16/2024	0	1,000,000	4,090.41	0	6,300	0	6,134		6,134	(166)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC535	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	0	1,000,000	4,090.41	0	15,100	0	1,775		1,775	(13,325)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC541	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/23/2023	02/23/2024	0	1,000,000	4052.440/4171.210	0	17,700	0	22,559		22,559	4,859	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC542	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/23/2023	02/23/2024	0	1,000,000	4092.570/4244.230	0	21,900	0	27,645		27,645	5,745	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC549	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2024	0	1,000,000	4009.850/4082.110	0	11,200	0	14,406		14,406	3,206	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC550	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/28/2023	02/28/2024	0	1,500,000	4049.550/4208.760	0	34,950	0	45,188		45,188	10,238	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC561	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024	0	1,600,000	4021.160/4128.260	0	25,920	0	33,457		33,457	7,537	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC562	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024	0	2,000,000	4060.980/4211.070	0	43,400	0	56,311		56,311	12,911	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC563	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024	0	1,000,000	3981.350/4319.760	0	47,800	0	62,443		62,443	14,643	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC571	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/09/2023	03/08/2024	0	2,300,000	3957.500/4041.750	0	29,670	0	39,825		39,825	10,155	0	0	0	0		

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S&P 500 INDEX CALLSPREAD_1YR 853SPC572	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/09/2023	03/08/2024	0	2,900,000	3996.690/4149.110	0	64,380	0	87,389		87,389	23,009	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC573	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	03/09/2023	03/08/2024	0	1,000,000	3,918.32	0	13,200	0	15,963		15,963	2,763	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC581	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/16/2023	03/15/2024	0	2,800,000	3999.880/4075.520	0	32,480	0	42,131		42,131	9,651	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC582	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/16/2023	03/15/2024	0	2,400,000	4039.490/4197.900	0	55,920	0	72,090		72,090	16,170	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC583	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	03/16/2023	03/15/2024	0	1,300,000	3,960.28	0	13,520	0	9,691		9,691	(3,829)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC590	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/23/2023	03/22/2024	0	1,700,000	3988.210/4082.190	0	24,990	0	31,764		31,764	6,774	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC591	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/23/2023	03/22/2024	0	1,300,000	4027.690/4181.690	0	29,250	0	38,256		38,256	9,006	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC599	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/28/2023	03/28/2024	0	1,700,000	4010.980/4072.930	0	15,980	0	20,680		20,680	4,700	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC600	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/28/2023	03/28/2024	0	1,400,000	4050.700/4235.760	0	36,680	0	47,880		47,880	11,200	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC601	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	03/28/2023	03/28/2024	0	1,000,000	3,971.27	0	9,400	0	3,046		3,046	(6,354)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC605	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024	0	1,400,000	4091.340/4172.350	0	17,360	0	20,723		20,723	3,363	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC606	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	0	1,000,000	4131.850/4286.180	0	21,800	0	26,700		26,700	4,900	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC621	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/04/2023	04/04/2024	0	2,000,000	4141.610/4221.980	0	24,200	0	27,984		27,984	3,784	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC622	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/04/2023	04/04/2024	0	1,900,000	4182.610/4373.700	0	50,350	0	58,120		58,120	7,770	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC623	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/04/2023	04/04/2024	0	1,000,000	4,100.60	0	10,900	0	3,311		3,311	(7,589)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC628	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024	0	1,200,000	4187.120/4383.340	0	32,520	0	37,363		37,363	4,843	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC635	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/11/2023	04/11/2024	0	3,400,000	4150.030/4237.960	0	44,540	0	51,359		51,359	6,819	0	0	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC636	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/11/2023	04/11/2024	0	1,700,000	4191.120/4388.760	0	46,580	0	52,972		52,972	6,392	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC637	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/11/2023	04/11/2024	0	1,000,000	4,108.94	0	8,100	0	8,660		8,660	560	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC649	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/18/2023	04/18/2024	0	1,800,000	4196.420/4272.040	0	20,340	0	22,382		22,382	2,042	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC650	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/18/2023	04/18/2024	0	3,300,000	4237.970/4436.150	0	90,750	0	97,029		97,029	6,279	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPC651	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/18/2023	04/18/2024	0	1,000,000	4,154.87	0	5,100	0	4,702		4,702	(398)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC658	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024	0	2,800,000	4112.350/4203.140	0	40,096	0	44,977		44,977	4,881	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC659	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024	0	3,000,000	4153.060/4348.090	0	83,790	0	96,386		96,386	12,596	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC660	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/25/2023	04/25/2024	0	1,000,000	4,071.63	0	10,200	0	2,523		2,523	(7,677)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC672	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/02/2023	05/02/2024	0	2,600,000	4160.780/4251.410	0	35,620	0	39,783		39,783	4,163	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC673	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/02/2023	05/02/2024	0	2,500,000	4201.970/4406.300	0	71,250	0	79,137		79,137	7,887	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC679	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/09/2023	05/09/2024	0	2,800,000	4160.360/4259.630	0	42,000	0	46,720		46,720	4,720	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC680	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/09/2023	05/09/2024	0	3,000,000	4201.550/4425.640	0	93,000	0	103,211		103,211	10,211	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC681	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/09/2023	05/09/2024	0	1,100,000	4,119.17	0	15,180	0	15,132		15,132	(48)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC690	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2024	0	2,000,000	4151.000/4248.400	0	29,600	0	33,003		33,003	3,403	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC691	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2024	0	5,000,000	4192.100/4407.460	0	150,500	0	167,909		167,909	17,409	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPC692	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/16/2023	05/16/2024	0	1,000,000	4,109.90	0	9,000	0	9,192		9,192	192	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC701	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/25/2023	05/24/2024	0	3,000,000	4192.790/4295.740	0	47,100	0	50,043		50,043	2,943	0	0	0	0		

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC702	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/25/2023	05/24/2024	0	3,500,000	4234.310/4460.550	0	111,650	0	117,061		117,061	5,411	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC703	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/25/2023	05/24/2024	0	1,000,000	4,151.28	0	10,100	0	2,240		2,240	(7,860)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC717	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/02/2023	05/31/2024	0	3,300,000	4325.190/4456.660	0	64,350	0	59,793		59,793	(4,557)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC718	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/02/2023	05/31/2024	0	1,800,000	4368.020/4557.300	0	47,520	0	43,208		43,208	(4,312)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC719	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/02/2023	05/31/2024	0	1,000,000	4282.370/4646.370	0	50,000	0	45,579		45,579	(4,421)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC726	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2023	06/07/2024	0	2,100,000	4336.870/4453.230	0	36,540	0	33,554		33,554	(2,986)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC727	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2023	06/07/2024	0	2,100,000	4379.810/4561.440	0	52,920	0	48,041		48,041	(4,879)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC728	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2023	06/07/2024	0	1,000,000	4,293.93	0	18,800	0	9,692		9,692	(9,108)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC734	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/15/2023	06/14/2024	0	1,000,000	4470.098/4578.974	0	15,700	0	12,461		12,461	(3,239)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC735	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/15/2023	06/14/2024	0	1,000,000	4514.356/4697.144	0	24,300	0	18,251		18,251	(6,049)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC742	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/20/2023	06/20/2024	0	1,600,000	4432.597/4559.430	0	29,600	0	24,525		24,525	(5,075)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC743	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/20/2023	06/20/2024	0	1,600,000	4476.484/4666.076	0	41,120	0	32,729		32,729	(8,391)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC749	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024	0	1,000,000	4425.708/4537.447	0	16,600	0	13,799		13,799	(2,801)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC758	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/27/2023	06/27/2024	0	2,000,000	4422.194/4550.919	0	37,000	0	31,725		31,725	(5,275)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC759	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/27/2023	06/27/2024	0	2,200,000	4465.978/4655.125	0	56,540	0	46,146		46,146	(10,394)	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPC760	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/27/2023	06/27/2024	0	1,000,000	4,378.41	0	9,600	0	7,408		7,408	(2,192)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC761	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/27/2023	06/27/2024	0	1,400,000	4,378.41	0	15,540	0	1,308		1,308	(14,232)	0	0	0	0		

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPC765	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/29/2023	06/28/2024	0	1,000,000	4440.404/4551.634	0	16,300	0	13,502		13,502	(2,798)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC766	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/29/2023	06/28/2024	0	1,000,000	4484.368/4664.622	0	24,700	0	19,508		19,508	(5,192)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC777	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024	0	3,000,000	4455.705/4575.701	0	52,800	0	42,586		42,586	(10,214)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC778	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/06/2023	07/05/2024	0	1,500,000	4,411.59	0	17,100	0	5,429		5,429	(11,671)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC785	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/11/2023	07/11/2024	0	1,800,000	4483.652/4610.171	0	32,940	0	25,815		25,815	(7,125)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC786	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/11/2023	07/11/2024	0	3,700,000	4528.045/4726.924	0	99,530	0	73,403		73,403	(26,127)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC787	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/11/2023	07/11/2024	0	1,000,000	4,439.26	0	8,400	0	3,203		3,203	(5,197)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC794	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/18/2023	07/18/2024	0	2,800,000	4600.529/4723.058	0	49,280	0	31,782		31,782	(17,498)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC795	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/18/2023	07/18/2024	0	1,500,000	4646.079/4865.174	0	42,600	0	25,062		25,062	(17,538)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC803	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/25/2023	07/25/2024	0	2,500,000	4613.134/4743.764	0	47,250	0	29,525		29,525	(17,725)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC804	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	0	2,200,000	4658.809/4867.542	0	60,500	0	34,955		34,955	(25,545)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC805	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/25/2023	07/25/2024	0	1,000,000	4,567.46	0	17,500	0	2,827		2,827	(14,673)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC814	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/01/2023	08/01/2024	0	3,000,000	4622.497/4745.153	0	52,500	0	33,232		33,232	(19,268)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC815	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/01/2023	08/01/2024	0	1,500,000	4668.264/4871.471	0	40,050	0	23,210		23,210	(16,840)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC831	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024	0	3,100,000	4544.373/4669.906	0	55,490	0	40,963		40,963	(14,527)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC832	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024	0	1,800,000	4589.367/4791.839	0	48,420	0	33,486		33,486	(14,934)	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPC833	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	0	1,000,000	4,499.38	0	11,500	0	8,321		8,321	(3,179)	0	0	0	0		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CLIQUET_1YR 853SPC834	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	08/08/2023	08/08/2024	0	1,000,000	4,499.38	0	14,300	0	4,123		4,123	(10,177)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC845	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	08/17/2023	08/16/2024	0	2,400,000	4414.063/4532.937	0	41,520	0	36,610		36,610	(4,910)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC846	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	08/17/2023	08/16/2024	0	1,900,000	4457.767/4666.233	0	53,333	0	45,884		45,884	(7,449)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC847	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	08/17/2023	08/16/2024	0	1,000,000	4,370.36	0	16,600	0	12,489		12,489	(4,111)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC856	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2024	0	2,500,000	4420.073/4547.861	0	45,500	0	40,622		40,622	(4,878)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC857	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2024	0	1,600,000	4463.836/4663.833	0	42,880	0	37,140		37,140	(5,740)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC858	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	08/24/2023	08/23/2024	0	1,000,000	4,376.31	0	15,500	0	10,879		10,879	(4,621)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC865	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/31/2023	08/30/2024	0	1,000,000	4552.736/4645.594	0	13,100	0	10,096		10,096	(3,004)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC876	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024	0	1,400,000	4541.798/4698.288	0	30,520	0	23,308		23,308	(7,212)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC877	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024	0	2,400,000	4586.766/4846.683	0	79,200	0	57,222		57,222	(21,978)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC878	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024	0	1,000,000	4496.830/4879.060	0	49,400	0	36,585		36,585	(12,815)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC881	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/07/2023	09/06/2024	0	1,200,000	4540.162/4859.309	0	47,280	0	36,477		36,477	(10,803)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC882	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/07/2023	09/06/2024	0	1,000,000	4,451.14	0	7,400	0	1,268		1,268	(6,132)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC889	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/12/2023	09/12/2024	0	1,900,000	4506.519/4655.992	0	39,710	0	32,159		32,159	(7,551)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC890	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/12/2023	09/12/2024	0	1,500,000	4551.138/4817.513	0	50,850	0	39,278		39,278	(11,572)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC899	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/19/2023	09/19/2024	0	3,400,000	4488.389/4635.928	0	70,720	0	58,633		58,633	(12,087)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC900	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/19/2023	09/19/2024	0	2,200,000	4532.829/4822.130	0	80,080	0	63,955		63,955	(16,125)	0	0	0	0		

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S&P 500 INDEX CALLSPREAD_1YR 853SPC908	Multiple	N/A	EQ/IDX	SunTrust Capital .. IYDOJBGJWY9T8XKCSX06	09/26/2023	09/26/2024	0	3,200,000	4316.265/4453.873	0	63,360	0	62,758		62,758	(602)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPC909	Multiple	N/A	EQ/IDX	SunTrust Capital .. IYDOJBGJWY9T8XKCSX06	09/26/2023	09/26/2024	0	1,700,000	4359.000/4605.583	0	55,250	0	55,227		55,227	(23)	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPC910	Multiple	N/A	EQ/IDX	Bank of America ... B4YTDEB6GKMZO031MB27	09/26/2023	09/26/2024	0	1,000,000	4,273.53	0	13,200	0	14,849		14,849	1,649	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,184,830	4,470,949	0	6,164,837	XXX	6,164,837	582,172	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,184,830	4,470,949	0	6,164,837	XXX	6,164,837	582,172	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
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										1,184,830	4,470,949	0	6,164,837	XXX	6,164,837	582,172	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										1,184,830	4,470,949	0	6,164,837	XXX	6,164,837	582,172	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										1,184,830	4,470,949	0	6,164,837	XXX	6,164,837	582,172	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	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)
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										1,184,830	4,470,949	0	6,164,837	XXX	6,164,837	582,172	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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			Credit	4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	500,000	0	497,881	0	0	497,881	0	0	0	0
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	187,248	0	187,248	187,248	0	187,248	0	0
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	3,190,000	0	3,006,655	0	0	3,006,655	0	0	0	0
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Y	Y	1,410,000	0	1,387,956	0	0	1,387,956	0	0	0	0
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	1,140,000	0	1,085,094	0	0	1,085,094	0	0	0	0
0299999999. Total NAIC 1 Designation				6,240,000	0	6,164,834	0	187,248	6,164,834	0	187,248	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				6,240,000	0	6,164,834	0	187,248	6,164,834	0	187,248	0	0
1. Offset per SSAP No. 64						0							
2. Net after right of offset per SSAP No. 64						6,164,834	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	000000-00-0	Money Market Fund	500,000	500,000	XXX	01/01/2024	V
BARCLAYS	G5GSEF7VJP5I70UK5573	Other	000000-00-0	Money Market Fund	0	0	XXX	01/01/2024	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other	000000-00-0	Money Market Fund	3,190,000	3,190,000	XXX	01/01/2024	V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	1,410,000	1,410,000	XXX	01/01/2024	V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	1,140,000	1,140,000	XXX	01/01/2024	V
0299999999 - Total					6,240,000	6,240,000	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
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
JP Morgan Chase Houston, TX					(6,217,502)	(356,915)	3,659,571	XXX
Moody National Bank Galveston, TX					(19,519,637)	22,960,009	2,895,405	XXX
Wells Fargo Houston, TX					548,496	540,900	570,792	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			199,691	199,644	199,600	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(24,988,952)	23,343,638	7,325,368	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	(24,988,952)	23,343,638	7,325,368	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(24,988,952)	23,343,638	7,325,368	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	UNITED STATES TREAS		09/29/2023	5.218	10/12/2023	4,992,764	0	0
	UNITED STATES TREAS		09/26/2023	5.320	11/24/2023	14,881,313	0	8,792
	UNITED STATES TREAS		09/12/2023	5.281	10/10/2023	18,975,015	0	49,970
	UNITED STATES TREAS		09/06/2023	5.307	10/31/2023	24,890,313	0	87,750
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						63,739,405	0	146,512
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						63,739,405	0	146,512
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						63,739,405	0	146,512
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						63,739,405	0	146,512
825252-40-6	STIT Treasury Portfolio		09/29/2023	0.000		9,951,248	63,076	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						9,951,248	63,076	0
99C001-55-1	BONY CASH RESERVE FUND MONEY MKT		09/28/2023	0.000		53,461,799	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						53,461,799	0	0
8609999999 - Total Cash Equivalents						127,152,452	63,076	146,512