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
JUNE 30, 2024

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

2024

63126202420100102

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

American National 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 & Chief Executive Officer	Timothy Allen Walsh	Senior Vice President, Chief Financial Officer & Treasurer	Brody Jason Merrill
Vice President, Associate General Counsel & Corporate Secretary	Sean Anthony Monticello	Senior Vice President & Chief Risk Officer	Kathryn Lentivech

OTHER

John Frederick Simon, President	Bereket "Josh" Feyissa, Executive Vice President & Chief Operating Officer	Kate Jordan Breen, Senior Vice President
Michael Scott Marquis, Senior Vice President	Meredith Myron Mitchell, Senior Vice President	Cecilia Guerrero Pardo, Senior Vice President
Garrett Kyle Williams, Senior Vice President		

DIRECTORS OR TRUSTEES

Brody Jason Merrill	Gregory E. A. Morrison #	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		
Timothy Allen Walsh Chairman of the Board & Chief Executive Officer	Sean Anthony Monticello Vice President, Associate General Counsel & Corporate Secretary	Brody Jason Merrill Senior Vice President, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 30th day of July 2023

Donna Mayeaux

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 ....

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	1,657,676,749		1,657,676,749	1,878,129,337
2. Stocks:				
2.1 Preferred stocks	1,977,205		1,977,205	2,028,205
2.2 Common stocks	86,566,445		86,566,445	78,761,205
3. Mortgage loans on real estate:				
3.1 First liens	535,602,866		535,602,866	583,917,867
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ... encumbrances)	4,186,830		4,186,830	4,232,588
4.2 Properties held for the production of income (less $ ... encumbrances)				
4.3 Properties held for sale (less $ ... encumbrances)				
5. Cash ($ 38,365,938), cash equivalents ($ 144,362,905) and short-term investments ($ ...)	182,728,843		182,728,843	62,157,815
6. Contract loans (including $ ... premium notes)	33,657,690		33,657,690	33,554,834
7. Derivatives	9,979,129		9,979,129	8,422,330
8. Other invested assets	120,653,415		120,653,415	126,966,807
9. Receivables for securities				21,300
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,633,029,172		2,633,029,172	2,778,192,288
13. Title plants less $ ... charged off (for Title insurers only)				
14. Investment income due and accrued	18,765,981		18,765,981	22,478,740
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	302,681	2,702	299,979	348,998
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ... earned but unbilled premiums)	11,461,651		11,461,651	12,527,935
15.3 Accrued retrospective premiums ($ ...) and contracts subject to redetermination ($ ...)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,195,038		1,195,038	121,610
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	8		8	8
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				407,469
18.2 Net deferred tax asset	35,695,664	28,665,742	7,029,922	7,714,293
19. Guaranty funds receivable or on deposit	17,591		17,591	17,591
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ...)	31,921	31,921		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	3,738,210		3,738,210	3,085,537
24. Health care ($ ...) and other amounts receivable	330,294	330,294		
25. Aggregate write-ins for other than invested assets	7,625,843	4,779,443	2,846,400	2,182,351
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,712,194,054	33,810,102	2,678,383,952	2,827,076,820
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	2,712,194,054	33,810,102	2,678,383,952	2,827,076,820
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Admitted Disallowed IMR	2,609,977		2,609,977	2,095,973
2502. Prepaid state premium taxes	236,423		236,423	86,378
2503. Prepaid pension cost	3,950,902	3,950,902		
2598. Summary of remaining write-ins for Line 25 from overflow page	828,541	828,541		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,625,843	4,779,443	2,846,400	2,182,351

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,148,951,112 less $ included in Line 6.3 (including $ Modco Reserve)	2,148,951,112	2,308,778,104
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	12,523,357	12,532,833
3. Liability for deposit-type contracts (including $ Modco Reserve)	66,489,255	70,060,867
4. Contract claims:		
4.1 Life	12,962,411	11,817,530
4.2 Accident and health	265,201	236,954
5. Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	8,148,465	9,761,199
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 40,866 accident and health premiums	334,852	312,506
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,514,373 ceded	1,514,373	875,809
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts $ 180,110 , accident and health $ 275,687 and deposit-type contract funds $	455,797	382,846
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	185,175	212,058
13. Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	277,587	216,751
15.1 Current federal and foreign income taxes, including $ (835,135) on realized capital gains (losses)	322,505	
15.2 Net deferred tax liability		
16. Unearned investment income	960,119	978,111
17. Amounts withheld or retained by reporting entity as agent or trustee	13,092,434	15,933,053
18. Amounts held for agents' account, including $ 20,109 agents' credit balances	20,109	29,062
19. Remittances and items not allocated	3,598,814	865,968
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 $ and interest thereon $		3,508,151
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	43,872,348	45,095,324
24.02 Reinsurance in unauthorized and certified ($) companies	1,527,116	1,503,059
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	6,684,869	3,575,750
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities		46,110
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	11,723,478	10,513,662
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,333,909,377	2,497,235,707
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	2,333,909,377	2,497,235,707
29. Common capital stock	3,000,550	3,000,550
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	118,170,514	118,170,514
34. Aggregate write-ins for special surplus funds	2,609,983	2,095,973
35. Unassigned funds (surplus)	220,693,528	206,574,076
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	341,474,025	326,840,563
38. Totals of Lines 29, 30 and 37	344,474,575	329,841,113
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,678,383,952	2,827,076,820
DETAILS OF WRITE-INS		
2501. Restricted options collateral	9,900,000	8,450,000
2502. Pending escheat items	1,823,478	2,063,662
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,723,478	10,513,662
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Admitted Disallowed IMR	2,609,983	2,095,973
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	2,609,983	2,095,973

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	42,091,320	133,167,962	200,275,537
2.	Considerations for supplementary contracts with life contingencies	1,021,640	248,121	1,031,773
3.	Net investment income	62,063,433	57,147,973	123,533,524
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,485,707)	(347,989)	(1,860,241)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	232,515	245,539	486,814
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	2,984	31,013	35,615
9.	Totals (Lines 1 to 8.3)	103,926,185	190,492,619	323,503,022
10.	Death benefits	15,321,539	17,865,611	33,715,404
11.	Matured endowments (excluding guaranteed annual pure endowments)	160,022	61,130	180,419
12.	Annuity benefits	19,603,605	16,393,504	35,322,502
13.	Disability benefits and benefits under accident and health contracts	1,581,378	1,384,256	2,339,974
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	195,390,243	119,691,493	229,388,777
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,149,211	1,273,687	2,370,662
18.	Payments on supplementary contracts with life contingencies	1,223,439	1,219,661	2,704,236
19.	Increase in aggregate reserves for life and accident and health contracts	(159,836,468)	8,868,832	(45,062,508)
20.	Totals (Lines 10 to 19)	74,592,969	166,758,174	260,959,466
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	3,392,713	4,168,346	8,336,400
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	7,120,433	6,788,463	14,576,226
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,127,278	961,188	1,916,047
25.	Increase in loading on deferred and uncollected premiums	793,818	(416,378)	73,520
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(8,706)		
27.	Aggregate write-ins for deductions	2,037	2,029	2,079
28.	Totals (Lines 20 to 27)	87,020,542	178,261,822	285,863,738
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	16,905,643	12,230,797	37,639,284
30.	Dividends to policyholders and refunds to members	2,844,010	4,601,613	9,369,325
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	14,061,633	7,629,184	28,269,959
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,103,161	4,108,175	8,343,915
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)	10,958,472	3,521,009	19,926,044
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 137,854 (excluding taxes of $ (531,569) transferred to the IMR)	1,499,531	(1,727,154)	(1,393,327)
35.	Net income (Line 33 plus Line 34)	12,458,003	1,793,855	18,532,717
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	329,841,113	242,548,605	242,548,605
37.	Net income (Line 35)	12,458,003	1,793,855	18,532,717
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (103,705)	390,130	4,873,410	11,909,730
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(154,479)	2,646,967	2,984,010
41.	Change in nonadmitted assets	568,942	(598,748)	1,381,469
42.	Change in liability for reinsurance in unauthorized and certified companies	(24,057)	145,055	(753,431)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	1,222,976	(6,939,297)	(6,181,073)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			57,870,043
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	171,947	(34,515)	1,549,043
54.	Net change in capital and surplus for the year (Lines 37 through 53)	14,633,462	1,886,727	87,292,508
55.	Capital and surplus, as of statement date (Lines 36 + 54)	344,474,575	244,435,332	329,841,113
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	2,984	31,013	35,615
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,984	31,013	35,615
2701.	Fines and penalties to regulatory authorities	2,037	2,029	2,079
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,037	2,029	2,079
5301.	Change in pension and post retirement plans net of deferred tax	329,456		1,430,576
5302.	Change in deferred tax on non admitted items	(157,509)	(34,515)	118,467
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	171,947	(34,515)	1,549,043

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	43,031,805	133,717,079	201,445,424
2. Net investment income	64,849,962	59,598,465	126,410,779
3. Miscellaneous income	235,499	276,552	522,444
4. Total (Lines 1 to 3)	108,117,266	193,592,096	328,378,647
5. Benefit and loss related payments	237,431,315	159,825,388	311,575,666
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(8,706)		
7. Commissions, expenses paid and aggregate write-ins for deductions	11,544,713	11,906,023	25,136,470
8. Dividends paid to policyholders	4,456,744	4,405,785	8,958,576
9. Federal and foreign income taxes paid (recovered) net of $ (345,339) tax on capital gains (losses)	1,772,062	2,942,430	3,343,500
10. Total (Lines 5 through 9)	255,196,128	179,079,626	349,014,212
11. Net cash from operations (Line 4 minus Line 10)	(147,078,862)	14,512,470	(20,635,565)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	259,806,947	145,272,404	257,901,985
12.2 Stocks			296,748
12.3 Mortgage loans	51,025,736	10,411,415	38,019,067
12.4 Real estate			
12.5 Other invested assets	25,767,955	4,043,464	24,914,460
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			13,853
12.7 Miscellaneous proceeds	521,644	2,829,594	4,440,269
12.8 Total investment proceeds (Lines 12.1 to 12.7)	337,122,282	162,556,877	325,586,382
13. Cost of investments acquired (long-term only):			
13.1 Bonds	50,360,263	63,183,668	179,938,997
13.2 Stocks	1,799,550	78,000,000	79,021,295
13.3 Mortgage loans	2,624,051	3,307,807	20,497,153
13.4 Real estate	175,715	44,240	44,240
13.5 Other invested assets	18,947,583	4,708,924	57,694,318
13.6 Miscellaneous applications	6,851,724	14,641,564	17,511,983
13.7 Total investments acquired (Lines 13.1 to 13.6)	80,758,886	163,886,203	354,707,985
14. Net increase (or decrease) in contract loans and premium notes	208,518	552,947	997,596
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	256,154,878	(1,882,273)	(30,119,200)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			57,870,043
16.3 Borrowed funds	(3,508,151)	19,890,359	3,508,151
16.4 Net deposits on deposit-type contracts and other insurance liabilities	6,779,400	(3,740,322)	(10,518,046)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	8,223,764	3,419,432	3,738,222
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	11,495,013	19,569,469	54,598,370
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)	120,571,029	32,199,667	3,843,606
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	62,157,815	58,314,209	58,314,209
19.2 End of period (Line 18 plus Line 19.1)	182,728,844	90,513,876	62,157,815

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.	Individual life	31,318,785	31,146,526	62,556,245
2.	Group life			720,136
3.	Individual annuities	10,583,072	14,163,685	35,138,958
4.	Group annuities	2,254,857	89,062,423	104,251,480
5.	Accident & health	1,449,629	2,027,014	3,950,154
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	45,606,343	136,399,648	206,616,973
9.	Deposit-type contracts	812,899	2,483,783	5,157,812
10.	Total (Lines 8 and 9)	46,419,242	138,883,431	211,774,785

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 #		2024		2023
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	12,458,004	$	18,532,717
(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	$	12,458,004	$	18,532,717
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	344,474,575	$	329,841,113
(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	$	344,474,575	$	329,841,113

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

No significant change.

C. Accounting Policy

(1) No significant change.

(2) Bonds are valued in accordance with the Securities Valuation Office ("SVO") and rules promulgated by the NAIC. For those securities that are not priced by the SVO, the price is obtained from independent pricing services. Bonds not backed by other loans are generally stated at amortized cost using the scientific interest method, except for bonds with an NAIC designation of 6, which are recorded at the lower of amortized cost or estimated fair value.

(3-5) No significant change.

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

(7-13) No significant change.

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

No significant change.

NOTE 3 Business Combinations and Goodwill

No significant change.

NOTE 4 Discontinued Operations

No significant change.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

B. Debt Restructuring

No significant change.

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

(3) At June 30, 2024, the Company did not hold any loan-backed and structured securities with a recognized credit-related OTTI.

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(273)
2. 12 Months or Longer		(2,948,452)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	281,995
2. 12 Months or Longer		33,603,490

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of June 30, 2024, the Company believes it has the intent and ability to hold securities long enough to allow the cost basis of these securities to be recovered. Although the investment securities above did not meet management's criteria for other-than-temporary impairment at this time, it is possible that future events or information could cause them to conclude that declines in value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable - The Company has no repurchase agreements transactions.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable - The Company has no repurchase agreements transactions.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

J. Real Estate

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

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

NOTE 9 Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A.-F. No significant change.

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

H.-O. No significant change.

NOTE 11 Debt

A. The Company has a line of credit established with American National Insurance Company for up to $35,000,000 to meet short term liquidity needs. Interest accrues on a 365 days accrual basis at a variable rate. The variable rate equals the prime rate published by *The Wall Street Journal* on the first business day of the month.

On April 23, 2024, the Company paid off it's outstanding balance of $30,607,421 under the line of credit, including $163,938 accrued interest. There was no outstanding balance on this line of credit as of June 30, 2024.

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

In January 2024, the Company announced a Retirement Incentive Offer, or Window, to certain eligible employees who have reached age 60 and participate in the Farm Family Employee Retirement Plan, which was frozen as of January 1, 1997. Employees who elect to accept the offer will receive a pension benefit that was enhanced by an additional 1% for each year of service and continued health insurance coverage or medical cash benefits subject to conditions. For employees accepting the offer, final date of employment generally was February 29, 2024.

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

(1) Change in benefit obligation

a. Pension benefits

	Overfunded		Underfunded	
	2024	2023	2024	2023
1. Benefit obligation at beginning of year	$ 18,841,430	$ 20,843,362	$ —	$ —
2. Service Cost	28,230	78,056	—	—
3. Interest cost	366,692	976,131	—	—
4. Contribution by plan participants	—	—	—	—
5. Actuarial gain (loss)	(107,935)	(939,455)	—	—
6. Foreign currency exchange rate changes		—	—	—
7. Benefits paid	(3,096,574)	(2,116,664)	—	—
8. Plan amendments	413,414	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	(19,266)	—	—	—
10. Benefit obligation at end of year	**$ 16,425,991**	**$ 18,841,430**	**$ —**	**$ —**

b. Postretirement Benefits - No significant change

c. Special or Contractual Benefits Per SSAP No. 11 - Not applicable - The Company has no special or contractual benefits.

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
a. Fair value of plan assets at beginning of year	$ 29,784,774	$ 26,853,597	No significant change	$ —	$ —	$ —
b. Actual return on plan assets	4,118,169	5,046,562		—	—	—
c. Foreign currency exchange rate changes	—	—		—	—	—
d. Reporting entity contribution	—	—		(6,216)	—	—
e. Plan participants' contributions	—	—		—	—	—
f. Benefits paid	(3,091,568)	(2,115,385)		6,216	—	—
g. Business combinations, divestitures and settlements	—	—		—	—	—
h. Fair value of plan assets at end of year	**$ 30,811,375**	**$ 29,784,774**		**$ —**	**$ —**	**$ —**

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Components:				
1. Prepaid benefit costs	$ 9,877,255	$ 10,026,048	No significant change	$ —
2. Overfunded plan assets	1,959,874	917,296		44,366
3. Accrued benefit costs	—	—		—
4. Liability for pension benefits	—	—		863,249
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ 11,837,129	$ 10,943,344		$ 44,366
2. Liabilities recognized	—	—		863,249
c. Unrecognized liabilities	—	—		—

NOTES TO FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
a. Service cost	$ 28,230	$ 78,056	$ —	$ —	$ —	$ —
b. Interest cost	366,692	976,131	19,449	38,898	—	—
c. Expected return on plan assets	(635,749)	(1,455,381)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	—	—	(4,211)	(8,422)	—	—
f. Prior service cost or credit	413,414	—	—	—	—	—
g. Gain or loss recognized due to a settlement or curtailment	(23,794)	—	—	—	—	—
h. Total net periodic benefit cost	**$ 148,793**	**$ (401,194)**	**$ 15,238**	**$ 30,476**	**$ —**	**$ —**

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

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Items not yet recognized as a component of net periodic cost - prior year	$ 917,296	$ (3,614,619)	No significant change	$ (29,591)
b. Net transition asset or obligation recognized	—	—		—
c. Net prior service cost or credit arising during the period	413,414	—		—
d. Net prior service cost or credit recognized	(413,414)	—		—
e. Net gain and loss arising during the period	1,042,578	4,531,915		40,179
f. Net gain and loss recognized	—	—		(8,422)
g. Items not yet recognized as a component of net periodic cost - current year	**$ 1,959,874**	**$ 917,296**		**$ 2,166**

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

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Net transition asset or obligation	$ —	$ —	No significant change	$ —
b. Net prior service cost or credit	—	—		—
c. Net recognized gains and losses	1,959,874	917,296		2,166

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

	2024	2023
a. Weighted average discount rate	5.15 %	5.41 %
b. Expected long-term rate of return on plan assets	5.75 %	5.75 %
c. Rate of compensation increase	— %	— %
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	— %	— %

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

	2024	2023
e. Weighted average discount rate	5.45 %	5.15 %
f. Rate of compensation increase	— %	— %
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	— %	— %

The Company's share of certain components of the defined benefit plans are as follows:	Pension Benefits	
	2024	2023
Employer contributions	$ —	$ —
Net periodic benefit cost	59,517	(160,478)

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

(8) The amount of accumulated benefit obligation for defined benefit plans was $16,425,991 for June 30, 2024 and $18,841,430 for December 31, 2023

(9) No significant change.

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

	Amount
a. 2025	$ 2,254,640
b. 2026	2,008,630
c. 2027	1,873,310
d. 2028	1,797,763
e. 2029	1,738,270
f. 2030 through 2034	7,028,154

(11 - 18) No significant change.

B. Investment Strategies for Plan Assets

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. The fair value of each class of plan assets

No significant change.

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

No significant change.

E. Defined Contribution Plan

No significant change.

F. Multiemployer Plans

No significant change.

G. Consolidated/Holding Company Plans

No significant change.

H. Postemployment Benefits and Compensated Absences

No significant change.

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

No significant change.

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

No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

No significant change.

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

No significant change.

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

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

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

No significant change.

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

No significant change.

NOTE 20 Fair Value Measurements

A. Fair Value Measurements at Reporting Date

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

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stocks	$ 1,977,205	$ —	$ —	$ —	$ 1,977,205
Common stocks	36,449	—	—	—	36,449
Derivatives	—	—	9,979,129	—	9,979,129
Total assets at fair value/NAV	$ 2,013,654	$ —	$ 9,979,129	$ —	$ 11,992,783

The Company reported no liabilities at fair value or NAV as a practical expedient during the reporting period.

(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										
Derivatives	$ 9,758,463	$ —	$ —	$ 1,147,311	$ 23,887	$ 1,836,375	$ —	$ —	$ (2,786,907)	$ 9,979,129
Total Assets	$ 9,758,463	$ —	$ —	$ 1,147,311	$ 23,887	$ 1,836,375	$ —	$ —	$ (2,786,907)	$ 9,979,129

(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 $9,979,129. 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
(1) Assets:							
Bonds	$1,552,963,329	$1,657,676,749	$ 1,502,250	$1,400,003,399	$ 151,457,680	$ —	$ —
Preferred stocks	1,977,205	1,977,205	1,977,205	—	—	—	—
Common stocks	36,449	36,449	36,449	—	—	—	—
Mortgage loans	499,018,158	535,602,866	—	—	499,018,158	—	—
Cash, cash equivalents and short-term investments	182,728,843	182,728,843	182,728,843	—	—	—	—
Policy loans	33,657,690	33,657,690	—	—	33,657,690	—	—
Derivatives	9,979,129	9,979,129	—	—	9,979,129	—	—
Other invested assets	120,653,415	120,653,415	—	—	120,653,415	—	—
(2) Liabilities:							
Investment contracts	30,208,028	31,396,909	—	—	30,208,028	—	—

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

Level 1 financial instruments

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

Level 2 financial instruments

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

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

Level 3 financial instruments

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

D. Not Practicable to Estimate Fair Value

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

E. Investments measured using Net Asset Value

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

NOTE 21 Other Items

A.-B. No significant change.

C. The Company had no unamortized balances in IMR for allocated gains/losses to IMR from derivatives that were reported at fair value prior to the termination of the derivative. The Company's general account net negative (disallowed) IMR was $2,609,977. The Company's general account negative IMR admitted was $2,609,977, 0.8% of the adjusted capital and surplus of $324,998,996.

The Company's fixed income investments generating IMR losses complied with the reporting entity's documented investment or liability management policies. The Company had no IMR losses for fixed income related derivatives in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination. The Company had no deviation from the entity's documented investment or liability management policies due to a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities. The Company had no asset sales generating admitted negative IMR compelled by liquidity pressures.

D.-I. No significant change.

NOTE 22 Events Subsequent

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

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of January 1, 2024 were $6,759,310 As of June 30, 2024, $871,530 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $5,678,594 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $209,186 favorable prior-year development from December 31, 2023 to June 30, 2024. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements

No significant change.

NOTE 27 Structured Settlements

No significant change.

NOTE 28 Health Care Receivables

No significant change.

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant change.

NOTE 35 Separate Accounts

No significant change.

NOTE 36 Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] 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
AEL Financial Services, LLC	Charlotte, North Carolina	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

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	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 78,724,547	$ 86,529,996
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 179,845,919	$ 181,038,087
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 258,570,466	$ 267,568,083
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ...... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $

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

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

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Wall Street, New York, NY

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
American National Insurance Company	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	American National Insurance Company	98450090906CB7AD0P60		DS

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

18.2 If no, list exceptions:

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

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

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

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

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

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] 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	$ 527,083,877
	1.14 Total Mortgages in Good Standing	$ 527,083,877
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 8,518,989
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 8,518,989
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 535,602,866
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	(75.100)%
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	(34.700)%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

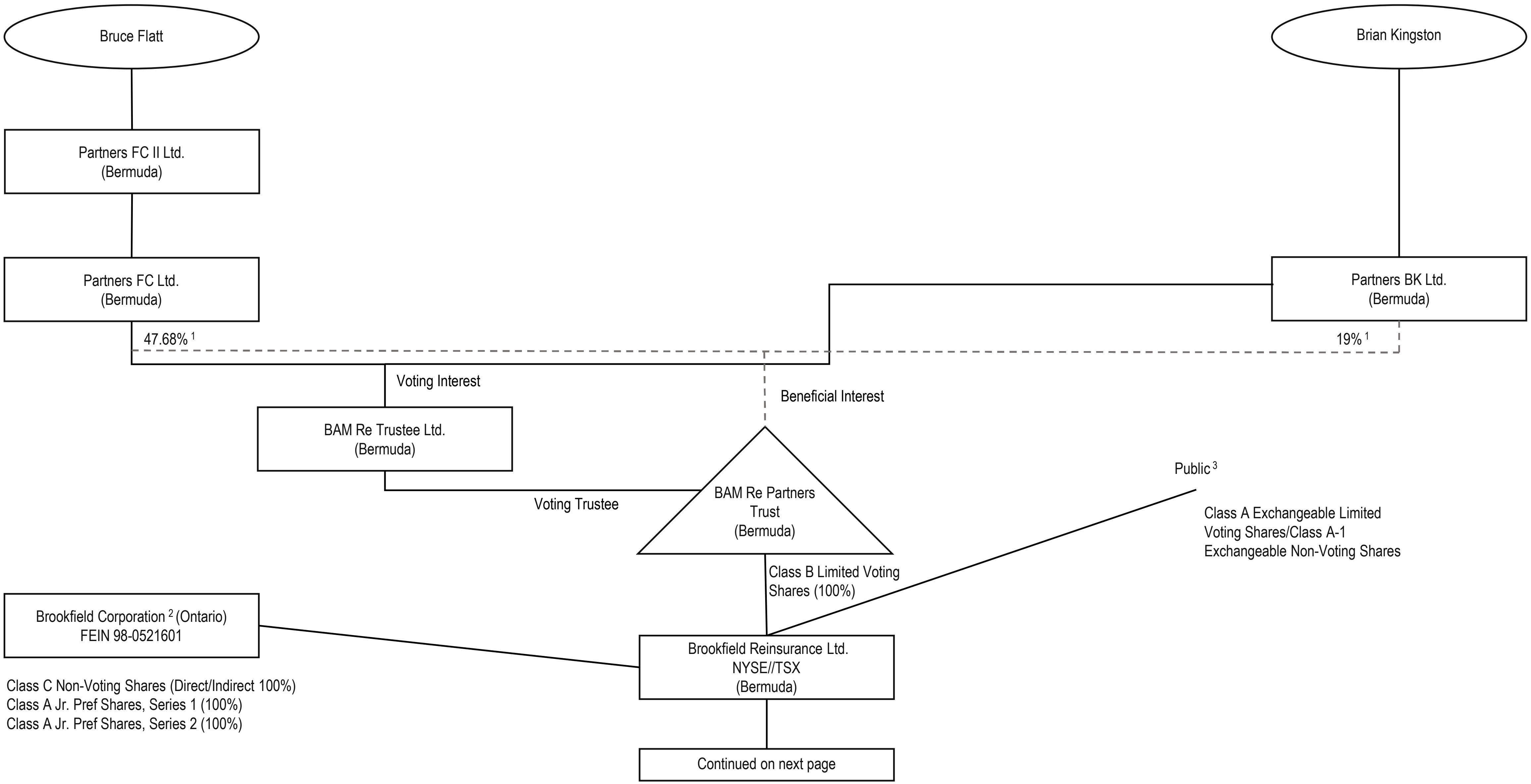
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	N	14,437				14,437	
2.	Alaska AK	N	483				483	
3.	Arizona AZ	N	21,666		1,090		22,756	
4.	Arkansas AR	N	4,149				4,149	
5.	California CA	N	27,803				27,803	
6.	Colorado CO	N	16,895	60,000	287		77,182	
7.	Connecticut CT	L	792,965	7,550	123,105		923,620	
8.	Delaware DE	L	504,452	40,120	14,365		558,937	
9.	District of Columbia DC	N	415				415	
10.	Florida FL	N	337,032	3,360	1,800		342,192	
11.	Georgia GA	N	30,778	6,727			37,505	
12.	Hawaii HI	N	6,613				6,613	
13.	Idaho ID	N	1,671				1,671	
14.	Illinois IL	N	9,294				9,294	
15.	Indiana IN	N	5,401		477		5,878	
16.	Iowa IA	N	4,943	2,000			6,943	
17.	Kansas KS	N	2,565				2,565	
18.	Kentucky KY	N	12,839				12,839	
19.	Louisiana LA	N	4,971				4,971	
20.	Maine ME	L	494,124	41,691	45,882		581,697	
21.	Maryland MD	L	487,372	4,500	48,457		540,329	
22.	Massachusetts MA	L	832,130	93,949	146,203		1,072,282	
23.	Michigan MI	N	9,924				9,924	
24.	Minnesota MN	N	6,656		707		7,363	
25.	Mississippi MS	N	2,604				2,604	
26.	Missouri MO	N	7,955		683		8,638	
27.	Montana MT	N	3,932		1,185		5,117	
28.	Nebraska NE	N	3,642		143		3,785	
29.	Nevada NV	N	8,071				8,071	
30.	New Hampshire NH	L	537,849	50,578	80,809		669,236	
31.	New Jersey NJ	L	2,305,666	116,320	202,192		2,624,178	41,559
32.	New Mexico NM	N	12,726				12,726	
33.	New York NY	L	18,927,191	12,094,942	574,166		31,596,299	771,340
34.	North Carolina NC	N	128,190	50,240	2,646		181,076	
35.	North Dakota ND	N						
36.	Ohio OH	N	33,196		62		33,258	
37.	Oklahoma OK	N	22,922				22,922	
38.	Oregon OR	N	1,129		1,021		2,150	
39.	Pennsylvania PA	L	364,736	18,950	23,858		407,544	
40.	Rhode Island RI	L	218,569	13,127	27,905		259,601	
41.	South Carolina SC	N	101,095	11,190	819		113,104	
42.	South Dakota SD	N	28,949				28,949	
43.	Tennessee TN	N	28,839	2,653	1,083		32,575	
44.	Texas TX	N	63,074				63,074	
45.	Utah UT	N	2,337	1,200			3,537	
46.	Vermont VT	L	546,517	80,443	58,427		685,387	
47.	Virginia VA	L	105,059		12,110		117,169	
48.	Washington WA	N	4,736				4,736	
49.	West Virginia WV	L	1,059,911	138,390	24,624		1,222,925	
50.	Wisconsin WI	N	33,845				33,845	
51.	Wyoming WY	N	3,001				3,001	
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N	1,081				1,081	
55.	U.S. Virgin Islands VI	N	1,065				1,065	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	3,476				3,476	
58.	Aggregate Other Aliens OT	XXX	2,778				2,778	
59.	Subtotal	XXX	28,193,719	12,837,930	1,394,106		42,425,755	812,899
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,442,673				3,442,673	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	306,943		57,733		364,676	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	31,943,335	12,837,930	1,451,839		46,233,104	812,899
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	31,943,335	12,837,930	1,451,839		46,233,104	812,899
98.	Less Reinsurance Ceded	XXX	2,663,877		502,650		3,166,527	
99.	Totals (All Business) less Reinsurance Ceded	XXX	29,279,458	12,837,930	949,189		43,066,577	812,899
	DETAILS OF WRITE-INS							
58001.	CHE Switzerland	XXX	1,876				1,876	
58002.	JPN Japan	XXX	639				639	
58003.	USA Overseas Military	XXX	189				189	
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	2,778				2,778	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

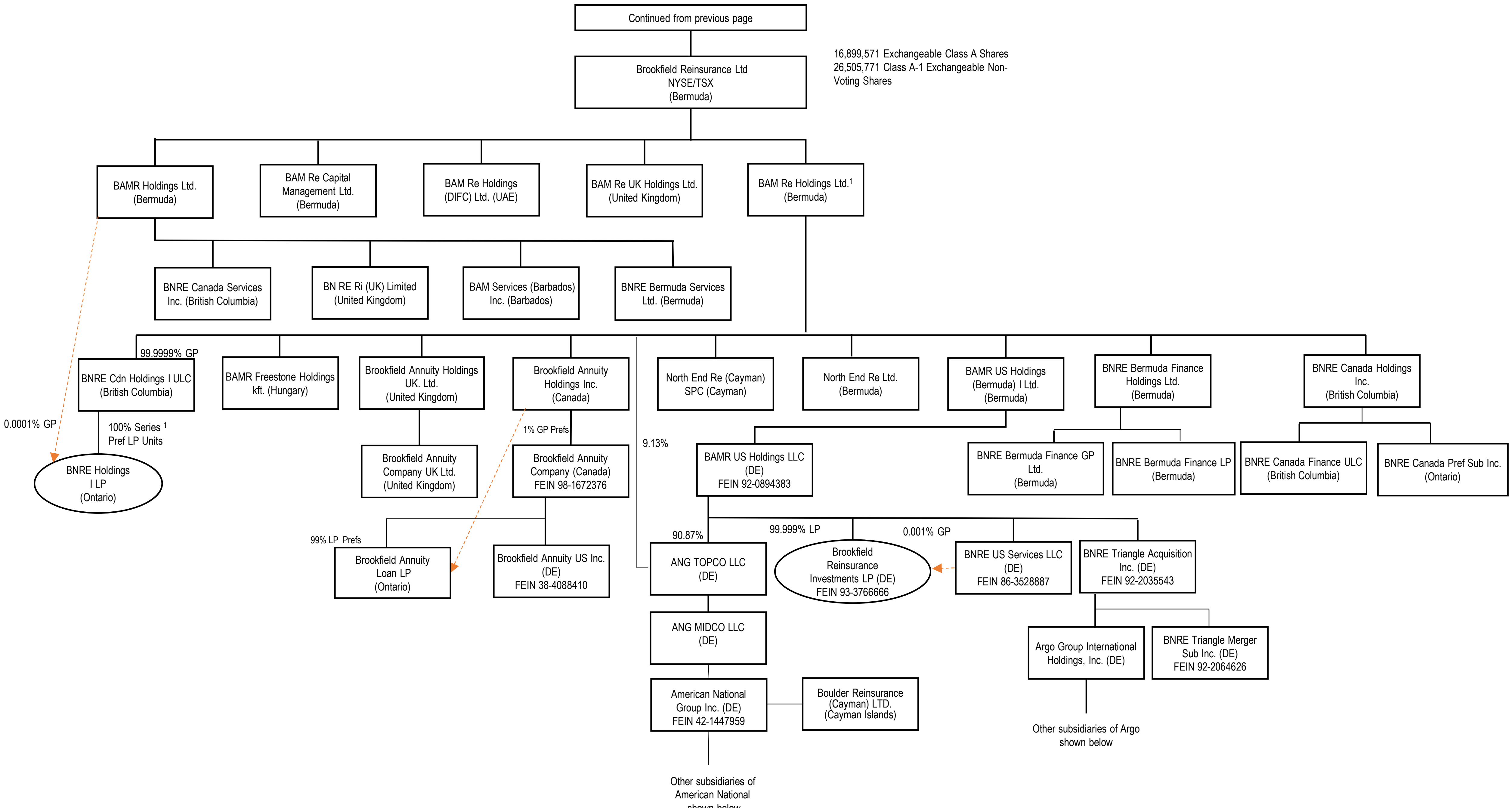


[1] This percentage represents both the percentage of beneficial interest in the BAM Re Partners Trust and the percentage of voting interest in BAM Re Trustee Ltd., which are the same percentage numbers. The remaining 33.32% beneficial interest in BAM Re Partners Trust and 33.32% voting interest in its trustee, BAM Re Trustee, is held through entities owned by (i) Sachin Shah (6.66%), (ii) Anuj Ranjan (6.66%) (iii) Connor Teskey (6.66%), (iv) Cyrus Madon (6.66%) and (v) Sam Pollock (6.66%).

[2] Pursuant to Commissioner's Order No. 2022-7321 (HCS No. 1130540), Brookfield Corporation is not a control person within the Registrants' holding company system, however Brookfield Corporation is included in this organizational chart due to certain commitments made by Brookfield Corporation in connection with its disclaimer of affiliation filing.

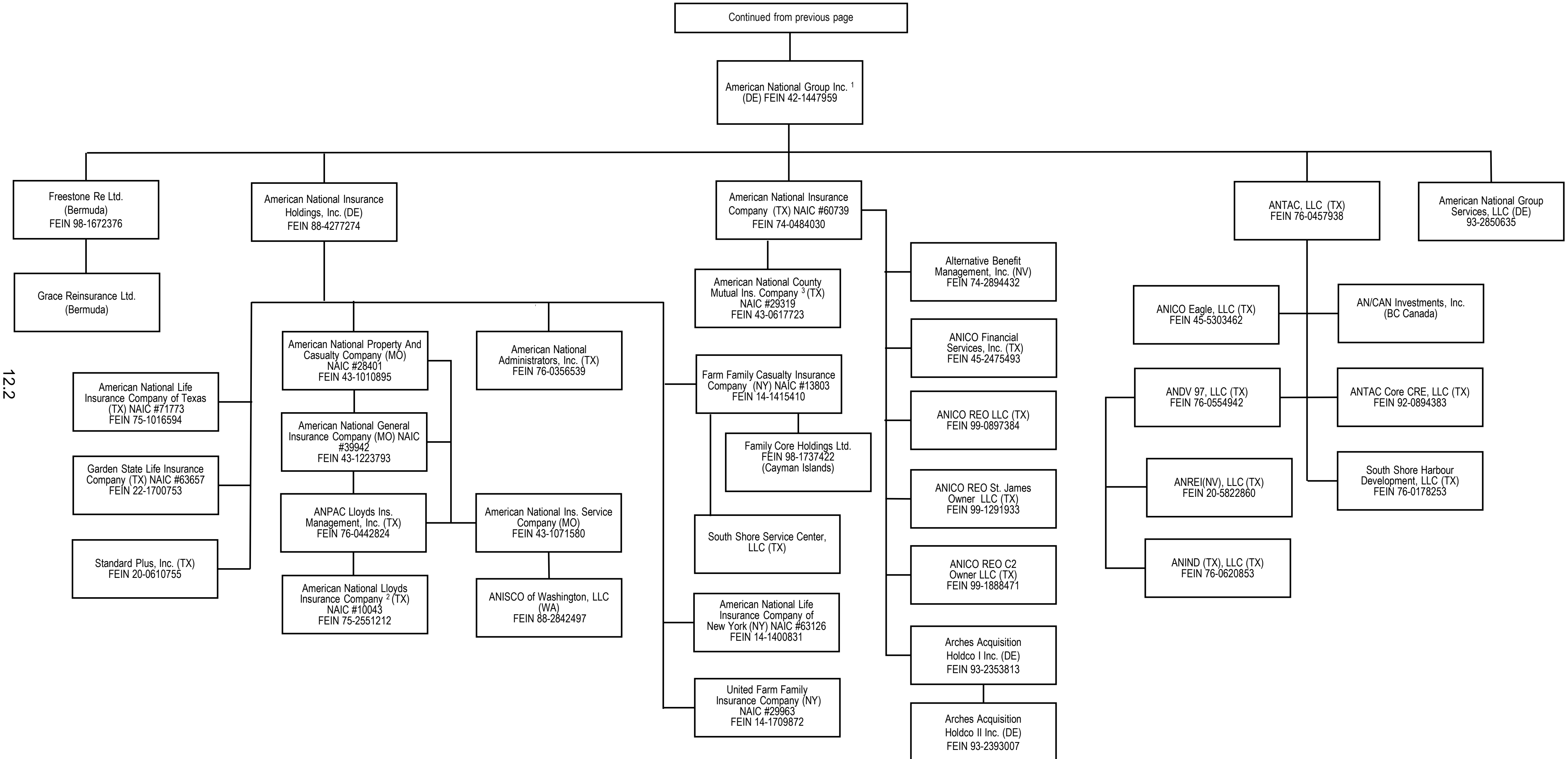
[3] To the Company's knowledge based on filings made with the SEC as of the date hereof, Bruce Flatt is the only person holding 10% or more of the voting power of the Brookfield Reinsurance Ltd. Class A Shares

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



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

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



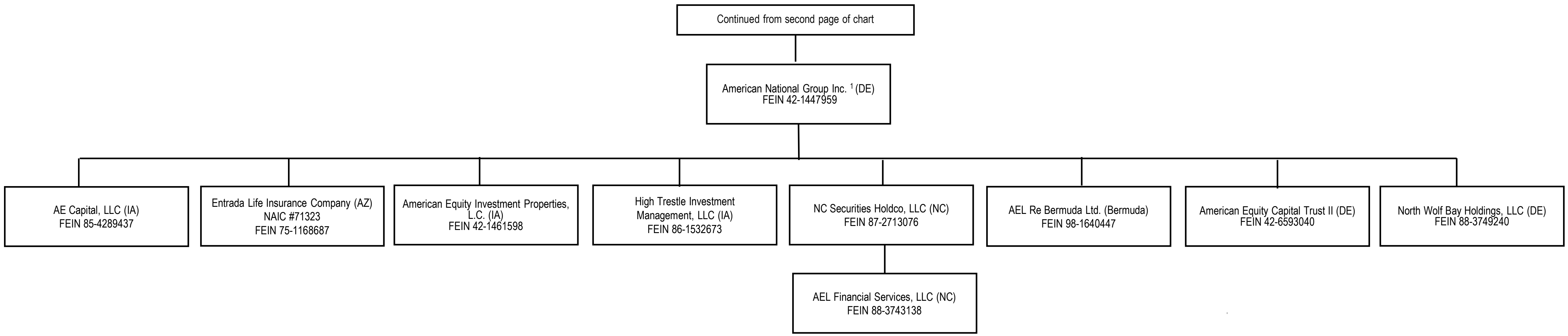
[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

[2] Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.

[3] Not a subsidiary company but managed by American National Insurance Company.

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

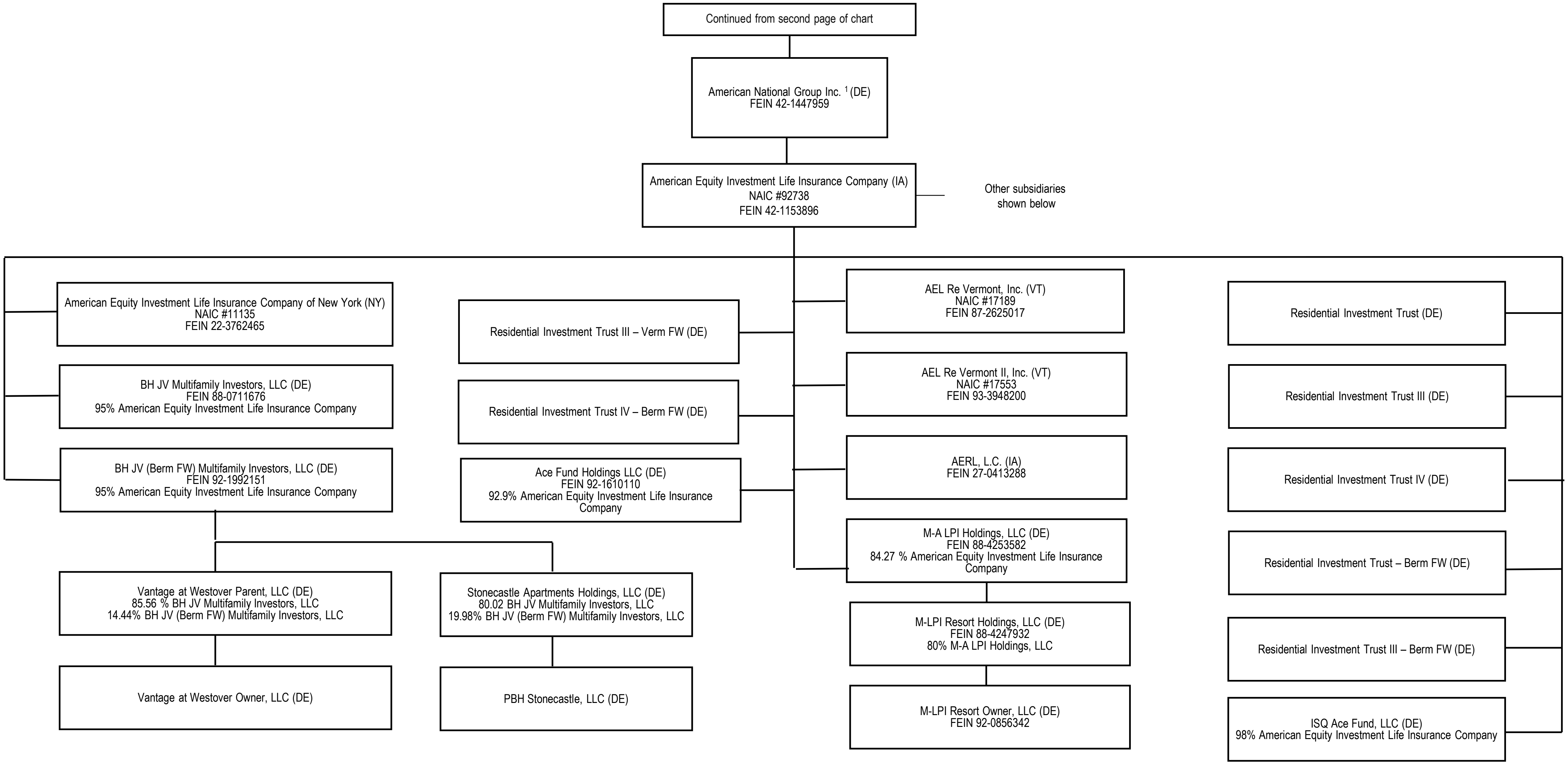
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



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

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

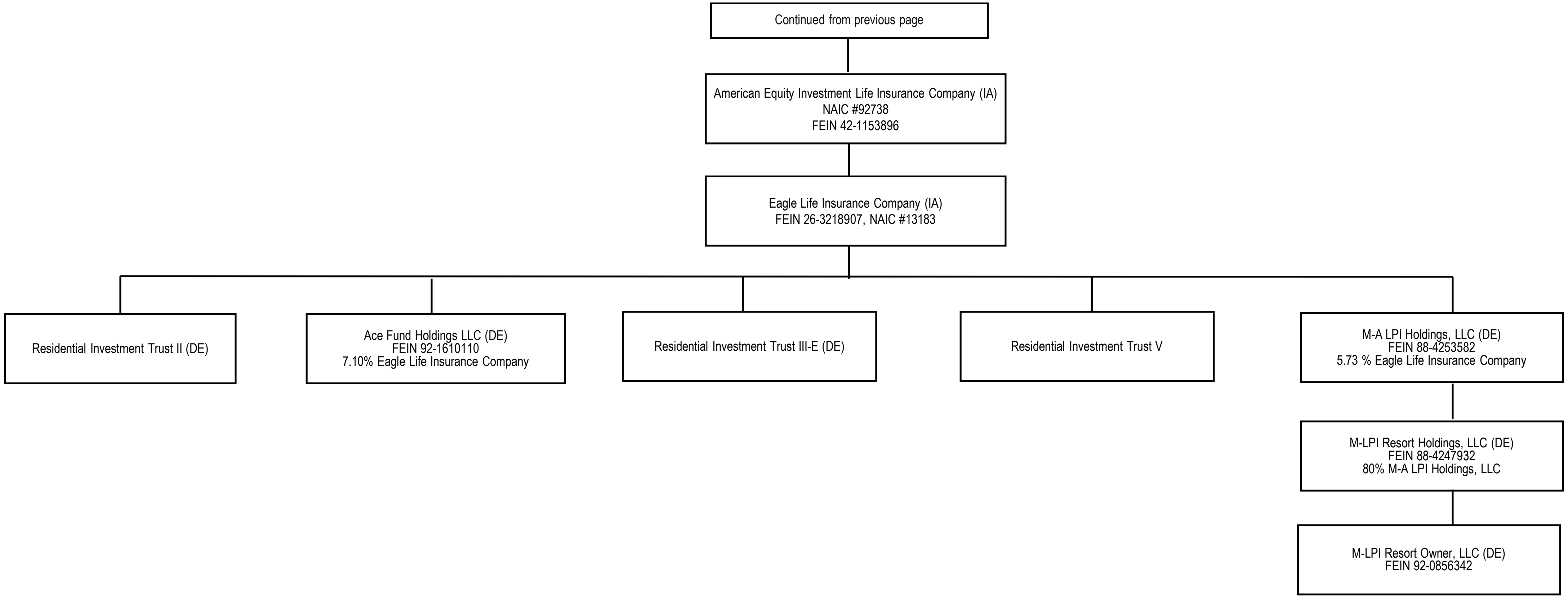
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



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

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

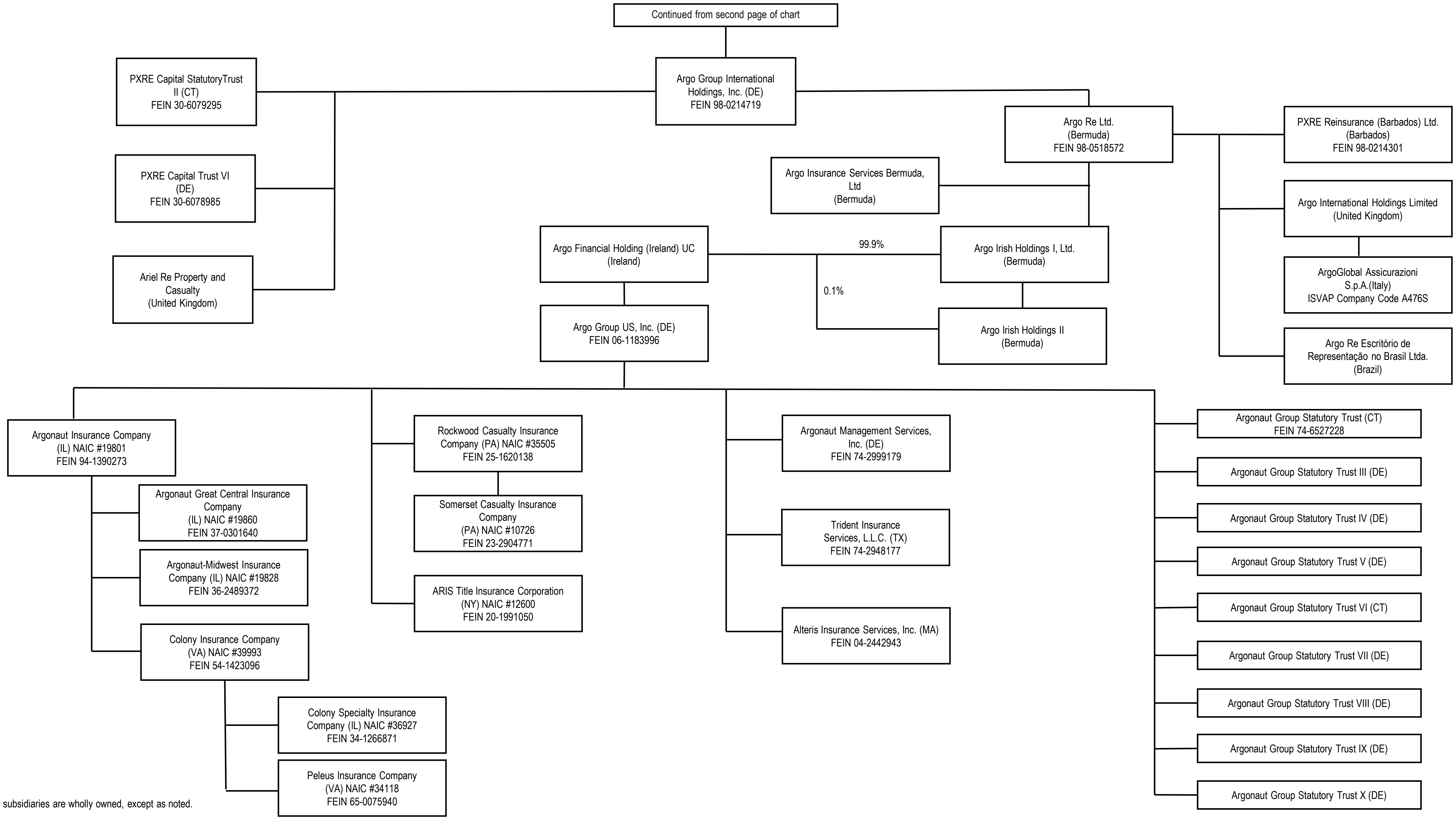
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART AS OF 6/30/2024



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

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

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



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

STATEMENT AS OF JUNE 30, 2024 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	60739	74-0484030	1343722	0		American National Insurance Company	TX	IA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	63657	22-1700753		0		Garden State Life Insurance Company	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	63126	14-1400831		0		American National Life Insurance Company of New York	NY	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.	NO	1
0408	Brookfield Reinsurance Ltd. Group	39942	43-1223793		0		American National General Insurance Company	MO	IA	American National Property and Casualty Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	29319	43-0617723		0		American National County Mutual Insurance Company	TX	IA	American National Insurance Company	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	10043	75-2551212		0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Attorney-In-Fact	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	42-1447959	3981379	1039828	NYSE	American National Group Inc.	DE	UIP	BAMR US Holdings LLC	Ownership	90.870	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-4277274		0		American National Insurance Holdings, Inc.	DE	UDP	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0457938		0		ANTAC, LLC	TX	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	74-2894432		0		Alternative Benefit Management, Inc.	NV	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 Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0178253		0		South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-0610755		0		Standard Plus, Inc.	TX	NIA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Volta Holdings LP	CYM	NIA	BAMR Holdings Ltd.	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	88-3889808		0		TX Wren LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3871687		0		TX Newton LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3921297		0		TX Leibniz LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3957208		0		TX Kepler LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsuance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3904685		0		TX Hooke LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-3971831		0		TX Galileo LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	80-0947060		0		Town Center Partners, Ltd.	TX	NIA	TC Blvd. Partners, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0444990		0		Town and Country Partnership	TX	NIA	ANDV 97, LLC	Ownership	72.210	Brookfield Reinsuance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	46-3426560		0		TC Blvd. Partners, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	87.680	Brookfield Reinsurance Ltd.	NO	1

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0408	Brookfield Reinsurance Ltd. Group	00000	46-3432650		0		TC Blvd. Partners II, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	95.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-2732031		0		SG BNRe LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		RLS Holdco, LLC	DE	OTH	American National Insurance Company	Ownership	80.200	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		RLS Borrower, LLC	DE	OTH	RLS Holdco, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners FC Ltd.	BMU	UIP	Partners FC II Ltd.	Ownership	100.000	Bruce Flatt	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners FC II Ltd.	BMU	UIP	Bruce Flatt	Ownership	100.000	Bruce Flatt	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Partners BK Ltd.	BMU	UIP	Brian Kingston	Ownership	100.000	Brian Kingston	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737429		0		One Liberty Plaza Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	43.067	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		North End Re Ltd.	BMU	IA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		North End Re (Cayman) SPC	CYM	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 3 Ltd.	CYM	OTH	American National Insurance Company	Ownership	76.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 2 Ltd.	CYM	OTH	American National Insurance Company	Ownership	75.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Note Issuer 1 Ltd.	CYM	OTH	North End Re (Cayman) SPC	Ownership	75.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 3 Ltd.	CYM	OTH	NER Note Issuer 3 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 2 Ltd.	CYM	OTH	NER Note Issuer 2 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		NER Asset Holdco 1 Ltd.	CYM	OTH	NER Note Issuer 1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	20-8243164		0		MRPL Retail Partners, Ltd. (Shops at Bella Terra)	TX	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737739		0		Lilia Property Holdings Ltd	CYM	OTH	American National Property and Casualty Company	Ownership	35.105	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		LCM G Issuer, LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-4288766				Johnston 2023-1, LLC	DE	OTH	American National Insurance Company	Ownership	76.190	Brookfield Reinsurance Ltd.	NO	3
0408	Brookfield Reinsurance Ltd. Group	00000	92-4009671				Isserlis 2023-1, LLC	DE	OTH	American National Insurance Company	Ownership	76.190	Brookfield Reinsurance Ltd.	NO	3
0408	Brookfield Reinsurance Ltd. Group	00000	92-3985861				Harrell 2023-1, LLC	DE	OTH	American National Insurance Company	Ownership	76.190	Brookfield Reinsurance Ltd.	NO	3
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737778		0		Grace Property Holdings Limited	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	20-4937509		0		Germann Road Land Development, LLC	CO	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ewing Blane 2023-1 LLC	DE	OTH	Ewing Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	99-1539863		0		Ewing Blane 2023-1 Holdco LLC	DE	NIA	American National Group Inc.	Ownership	74.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	83-2964071		0		Eagle Tri County LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0621069		0		Eagle IND., L.P.	TX	NIA	ANIND TX, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	83-2990147		0		Eagle Burleson Park LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1685038		0		Dupre 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Dupre 2022-1, LLC	DE	OTH	Dupre 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Industrial Park No. 1 Inc.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Holdings, Inc.	CAN	OTH	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chipman Development Corporation	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Chamberlain Blane 2023-1 LLC	DE	OTH	Chamberlain Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	99-1515603		0		Chamberlain Blane 2023-1 Holdco LLC	DE	NIA	American National Group Inc.	Ownership	66.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1685005		0		Casals 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Casals 2022-1, LLC	DE	OTH	Casals 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1748248		0		Cantor L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Canadian Cottage Company Ltd.	CAN	NIA	Chipman Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1684989		0		Bylsma 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bylsma 2022-1, LLC	DE	OTH	Bylsma 2022-1, Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1773069		0		BVentures VTSCo S-D, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1746432		0		BVentures TruckCo S-C, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bventures TruckCo CDL, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	86.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1786620		0		BVentures LeverCo S-B, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1750592		0		BVentures ClinicCo S-B, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	85.990	Brookfield Reinsurance Ltd.	NO	13

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0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-3E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-2E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holdings 2022-1E Ltd	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Holding 2022-1, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1728314		0		BST Funding 2022-3E Ltd	CYM	OTH	BST Holdings 2022-3E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1728241		0		BST Funding 2022-2E Ltd	CYM	OTH	BST Holdings 2022-2E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1728206		0		BST Funding 2022-1E Ltd	CYM	OTH	BST Holdings 2022-1E Ltd	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BST Funding 2022-1, LLC	DE	OTH	BST Holding 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-3493096		0		Brookfield Securities LLC	DE	OTH	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	20-1134768		1837429	NYSE, TSX	Brookfield Reinsurance Ltd.	BMU	UIP	BAM Re Partners Trust	Other	0.000	Bruce Flatt and Brian Kingston	NO	2
0408	Brookfield Reinsurance Ltd. Group	00000	93-3766666		0		Brookfield Reinsurance Investments LP	DE	NIA	BNRE US Services LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Capital Solutions LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Bermuda Real Estate JV LLC	BMU	NIA	BAM Re Bermuda Real Estate JV Member Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Bermuda Real Estate Holdings Ltd.	BMU	NIA	Brookfield Bermuda Real Estate JV LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	38-4088410		0		Brookfield Annuity US Inc.	DE	NIA	Brookfield Annuity Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Holdings UK Ltd.	GBR	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Holdings Inc.	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brookfield Annuity Company UK Ltd.	GBR	IA	Brookfield Annuity Holdings UK Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group		98-1672376		0		Brookfield Annuity Company	CAN	IA	Brookfield Annuity Holdings Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1774796				BREF VI Cayman 2 LP	CYM	OTH	BAM Re Holdings Ltd.	Management	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1728948		0		BREF VI Cayman 1 LP	CYM	OTH	BAM Re Holdings Ltd.	Management	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brahms PP Interco 2022-1, LLC	DE	OTH	Brahms PP 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Brahms PP 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1748101		0		Boole L.P.	CYM	OTH	American National Insurance Company	Ownership	54.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boccherini F2 Interco 2022-1, LLC	DE	OTH	Boccherini F2 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Boccherini F2 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	86-3528887		0		BNRE US Services LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2064626		0		BNRE Triangle Merger Sub Inc.	DE	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2035543		0		BNRE Triangle Acquisition Inc.	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Services (Barbados) Inc.	BRB	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000					BNRE Holdings I LP	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1773977				BNRE Cdn Holdings I ULC	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bventures TruckCo CDL, LLC	DE	OTH	NER Asset Holdco 1 Ltd.	Ownership	33.333	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bventures TruckCo CDL, LLC	DE	OTH	NER Asset Holdco 2 Ltd.	Ownership	33.333	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bventures TruckCo CDL, LLC	DE	OTH	NER Asset Holdco 3 Ltd.	Ownership	33.333	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BNRE Bermuda Services Ltd.	BMU	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1736669		0		BNRE 77G Holdings Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BN RE Ri (UK) Limited	GBR	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Blue Investment SPE Ltd.	BMU	NIA	Brookfield Bermuda Real Estate Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BLI Pinehurst, LLC	DE	OTH	BLI Pinehurst Mezz, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BLI Pinehurst Mezz, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL PT, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	88-1138054		0		BGL PT Land, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL Pinehurst, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BGL Pinehurst Land, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BFPL Toronto Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.722	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BFPL Calgary Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	34.217	Brookfield Reinsurance Ltd.	NO	13

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0408	Brookfield Reinsurance Ltd. Group	00000			0		BEP BID II Euro AIV L.P.	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BCS Holdings I LP	DE	OTH	BAMR US Holdings LLC	Ownership	99.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BCS Holdings GP LLC	DE	OTH	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bay Adelaide Property Holdings Inc.	CAN	OTH	ANTAC Core CRE LLC	Ownership	35.837	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bates Blane 2023-1 LLC	DE	OTH	Bates Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	99-1498708		0		Bates Blane 2023-1 Holdco LLC	DE	NIA	American National Group Inc.	Ownership	66.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-0894383		0		BAMR US Holdings LLC	DE	NIA	BAMR US Holdings (Bermuda) I Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	45-5303462		0		BAMR US Holdings (Bermuda) I Ltd.	BMU	UIP	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR Holdings Ltd.	BMU	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR Freestone Holdings kft.	HUN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR BID II US AIV LP	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-2850635		0		American National Group Services, LLC	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-0894383		0		ANTAC Core CRE, LLC	TX	OTH	ANTAC, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737422		0		Family Core Holdings Ltd.	CYM	OTH	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Grace Reinsurance Ltd	BMU	NIA	Freestone Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAMR BID II AIV LP	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re UK Holdings Ltd.	GBR	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	76-0178253		0		BAM Re Trustee Ltd.	BMU	UIP	Partners FC Ltd.	Ownership	47.680	Bruce Flatt	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	20-0610755		0		BAM Re Trustee Ltd.	BMU	UIP	Partners BK Ltd.	Ownership	19.000	Brian Kingston	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	98-1672376		0		BAM Re Partners Trust	BMU	UIP	BAM Re Trustee Ltd.	Management	0.000	Bruce Flatt and Brian Kingston	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	85-9332827		0		BAM Re Holdings Ltd.	BMU	UIP	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Holdings (DIFC) Ltd.	ARE	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Capital Management Ltd.	BMU	NIA	Brookfield Reinsurance Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		BAM Re Bermuda Real Estate JV Member Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	49.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		BACH F1 Interco 2022-1, LLC	DE	OTH	Bach F1 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Bach F1 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-2353813		0		Arches Acquisition Holdco I Inc.	DE	NIA	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-2393007		0		Arches Acquisition Holdco II Inc.	DE	NIA	Arches Acquisition Holdco I Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		South Shore Service Center, LLC	TX	OTH	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1691732		0		Atreides Paul Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1695168		0		Atreides Paul 2022-1 Ltd.	CYM	OTH	Atreides Paul Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1691929		0		Atreides Leto Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1694739		0		Atreides Leto 2022-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1693420		0		Atreides 2022-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2022-1 Ltd.	Ownership	80.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ashby Blane 2023-1 LLC	DE	OTH	Ashby Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	99-1478288		0		Ashby Blane 2023-1 Holdco LLC	DE	NIA	American National Group Inc.	Ownership	66.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argerich Holdco 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argerich 2022-1, LLC	DE	OTH	Argerich Holdco 2022-1, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	98-1748081		0		Archimedes L.P.	CYM	OTH	American National Insurance Company	Ownership	53.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000					ANG TOPCO I LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000					ANG MIDCO I LLC	DE	NIA	ANG TOPCO I LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	26-4431276		0		ANCAP Jasper, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsuance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	26-4730727		0		ANCAP Jasper II, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		77G Propco Limited	NJ	OTH	BNRE 77G Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	93-1651948		0		225 Liberty REIT LLC	DE	OTH	225 Liberty Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737984		0		225 Liberty Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	35.188	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Titan Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 IO Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Ganymede Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13

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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	99-0897384				ANICO REO LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Europa Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		2022 Ceres Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-0214719				Argo Group International Holdings, Inc.	DE	OTH	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	30-6079295		0		PXRE Capital Statutory Trust II	CT	NIA	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	30-6078985		0		PXRE Capital Statutory Trust VI	DE	NIA	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Ariel Re Property & Casualty	GBR	NIA	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	98-0518572		1436607		Argo Re Ltd.	BMU		Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	98-0214301		0		PXRE Reinsurance (Barbados), Ltd.	BRB	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Re Escritório de Representação no Brasil Ltda.	BRA	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Insurance Services Bermuda, Ltd.	BMU	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Irish Holdings I Ltd.	BMU	OTH	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Irish Holdings II	BMU	NIA	Argo Irish Holdings I Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo International Holdings Limited	GBR	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		ArgoGlobal Assicurazioni S.p.A.	ITA	NIA	Argo International Holdings Limited	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Financial Holding (Ireland) UC	IRL	NIA	Argo Irish Holdings I Ltd.	Ownership	99.900	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argo Financial Holding (Ireland) UC	IRL	NIA	Argo Irish Holdings II	Ownership	0.100	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	06-1183996		0		Argo Group US, Inc.	DE	NIA	Argo Financial Holding (Ireland) UC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	74-6527228		1470439		Argonaut Group Statutory Trust	CT	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust III	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust IV	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust V	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust VI	CT	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust VII	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust VIII	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust IX	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000			0		Argonaut Group Statutory Trust X	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	74-2999179		0		Argonaut Management Services, Inc.	DE	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	12600	20-1991050		0		ARIS Title Insurance Corporation	NY	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	74-2948177		0		Trident Insurance Services, L.L.C.	TX	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		04-2442943		0		Alteris Insurance Services, Inc.	MA	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	19801	94-1390273		0		Argonaut Insurance Company	IL	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	19828	36-2489372		0		Argonaut-Midwest Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	19860	37-0301640		0		Argonaut Great Central Insurance Company	IL	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	39993	54-1423096		0		Colony Insurance Company	VA	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	34118	65-0075940		0		Peleus Insurance Company	VA	IA	Colony Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	36927	34-1266871		0		Colony Specialty Insurance Company	IL	IA	Colony Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	35505	25-1620138		0		Rockwood Casualty Insurance Company	PA	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	10726	23-2904771		0		Somerset Casualty Insurance Company	PA	IA	Rockwood Casualty Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	00000	99-1888471		0		ANICO REO C2 Owner LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	99-1291933		0		ANICO REO St. James Owner LLC	TX	NIA	American National Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	93-1665964		0		200 Liberty REIT LLC	DE	OTH	200 Liberty Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000	98-1737992		0		200 Liberty Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	34.845	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group	00000			0		1363015 Alberta Ltd.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	20-8668116		0		121 Village, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	36-4814921		0		121 Village Lots 2/3, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	87-3288802		0		121 Village Corner Development, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	00000	92-2374250		0		1100 Ave of Americas REIT LLC	DE	OTH	1100 AoA Property Holdings Ltd.	Ownership	50.000	Brookfield Reinsurance Ltd.	NO	13

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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	98-1737979		0		1100 AoA Property Holdings Ltd.	CYM	OTH	ANTAC Core CRE LLC	Ownership	36.015	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group				0		BNRE Canada Services Inc.	CAN	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	1
0408	Brookfield Reinsurance Ltd. Group	92738	42-1153896				American Equity Investment Life Insurance Company	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	11135	22-3762465				American Equity Investment Life Insurance Company of New York	NY	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	13183	26-3218907				Eagle Life Insurance Company	IA	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	17189	87-2625017				AEL Re Vermont Inc	VT	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	17553	93-3948200				AEL Re Vermont II Inc	VT	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group	71323	75-1168687				Entrada Life Insurance Company	AZ	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		27-0413288				AERL, LC	IA	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-0711676				BH JV Multifamily Investors, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	95.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Vantage at Westover Parent, LLC	DE	NIA	BH JV Multifamily Investors, LLC	Ownership	85.560	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Stonecastle Apartments Holdings, LLC	DE	NIA	BH JV Multifamily Investors, LLC	Ownership	80.020	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust III	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust IV	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust -Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust III - Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust IV - Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust III - Verm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						ISQ Ace Fund, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	98.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		92-1992151				BH JV (Berm FW) Multifamily Investors, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	95.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		92-1610110				Ace Fund Holdings LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	92.900	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Vantage at Westover Parent, LLC	DE	NIA	BH JV (Berm FW) Multifamily Investors, LLC	Ownership	14.440	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Vantage at Westover Owner, LLC	DE	NIA	Vantage at Westover Parent, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Stonecastle Apartments Holdings, LLC	DE	NIA	BH JV (Berm FW) Multifamily Investors, LLC	Ownership	19.980	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						PBJ Stonecastle, LLC	DE	NIA	Stonecastle Apartments Holdings, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-4253582				M-A LPI Holdings, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	84.270	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust II	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust III-E	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						Residential Investment Trust V	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-4253582				M-A LPI Holdings, LLC	DE	NIA	Eagle Life Insurance Company	Ownership	5.730	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-4247932				M-LPI Resort Holdings, LLC	DE	NIA	M-A LPI Holdings, LLC	Ownership	80.000	Brookfield Reinsurance Ltd.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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		92-1610110				Ace Fund Holdings LLC	DE	NIA	Eagle Life Insurance Company	Ownership	7.100	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		92-0856342				M-LPI Resort Owner, LLC	DE	NIA	M-LPI Resort Holdings, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		85-4289437				AE Capital, LLC	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		98-1640447				AEL Re Bermuda Ltd	BMU	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		42-6593040				American Equity Capital Trust II	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		42-1461598				American Equity Investment Properties, L.C.	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		86-1532673				High Trestle Investment Management, LLC	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-3749240				North Wolf Bay Holdings, LLC	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		87-2713076				NC Securities Holdco, LLC	NC	NIA	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group		88-3743138				AEL Financial Services, LLC	NC	NIA	NC Securities Holdco, LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	
0408	Brookfield Reinsurance Ltd. Group						BAM V Geneva LLC	DE	OTH	Bventures Holdco LLC	Ownership	81.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Canada Pref Sub Inc.	CAN	OTH	BNRE Canada Holdings Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Canada Holdings Inc.	CAN	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Canada Finance ULC	CAN	OTH	BNRE Canada Holdings Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Bermuda Finance LP	BMU	OTH	BNRE Bermuda Finance Holdings Ltd.	Ownership	99.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Bermuda Finance GP Ltd.	BMU	OTH	BNRE Bermuda Finance Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BNRE Bermuda Finance Holdings Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						Brookfield Annuity Loan LP	CAN	OTH	Brookfield Annuity Company	Ownership	99.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						Bventures Holdco LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						200 VESEY PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						5 MW Property Holdings Ltd.	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	47.200	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						Bay Adelaide North Property Structure	CAN	OTH	American Equity Investment Life Insurance Company	Ownership	77.600	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						ALA MOANA PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	77.600	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						TYSONS GALLERIA PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	65.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						WOODLANDS MALL PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	66.000	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						La Cantera Property Holdings Ltd.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	70.500	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						JORDAN CREEK PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	61.400	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						2 MW Property Holdings Ltd.	CYM	OTH	Brookfield Reinsurance Investments LP	Ownership	47.200	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						WILLOWBROOK PROPERTY HOLDINGS LTD.	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	64.800	Brookfield Reinsurance Ltd.	NO	13
0408	Brookfield Reinsurance Ltd. Group						BOULDER REINSURANCE (CAYMAN) LTD	CYM	OTH	American National Group Inc.	Ownership	100.000	Brookfield Reinsurance Ltd.	NO	13

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 3 1 2 6 2 0 2 4 4 9 0 0 0 0 0 2

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

6 3 1 2 6 2 0 2 4 3 6 5 0 0 0 0 2

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

6 3 1 2 6 2 0 2 4 4 4 5 0 0 0 0 2

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

6 3 1 2 6 2 0 2 4 4 4 7 0 0 0 0 2

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

6 3 1 2 6 2 0 2 4 4 4 8 0 0 0 0 2

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

6 3 1 2 6 2 0 2 4 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Overfunded pension plan asset	783,948	783,948		
2505. Prepaid expenses	25,917	25,917		
2506. Overfunded postretirement plan asset	18,676	18,676		
2597. Summary of remaining write-ins for Line 25 from overflow page	828,541	828,541		

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
		Life Contracts					
States, Etc.	1 Active Status	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	4,232,588	4,642,065
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	175,715	44,240
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	221,473	453,717
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	4,186,830	4,232,588
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	4,186,830	4,232,588

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	583,917,867	600,484,504
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,327,896	14,039,001
	2.2 Additional investment made after acquisition	1,296,155	6,458,151
3.	Capitalized deferred interest and other		
4.	Accrual of discount		737,158
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	51,025,736	38,019,067
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(304,819)	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(218,135)	218,119
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	535,602,866	583,917,867
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	535,602,866	583,917,867
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	535,602,866	583,917,867

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	126,966,808	92,361,150
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		25,208,835
	2.2 Additional investment made after acquisition	18,947,583	32,485,483
3.	Capitalized deferred interest and other		
4.	Accrual of discount	6,635	57,084
5.	Unrealized valuation increase/(decrease)	500,344	1,768,717
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	25,767,955	24,914,460
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	120,653,415	126,966,808
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	120,653,415	126,966,808

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	1,958,918,746	1,962,497,582
2.	Cost of bonds and stocks acquired	52,159,813	258,960,292
3.	Accrual of discount	1,046,107	2,131,689
4.	Unrealized valuation increase/(decrease)	(858,628)	206,745
5.	Total gain (loss) on disposals	(2,647,532)	(1,049,140)
6.	Deduct consideration for bonds and stocks disposed of	259,806,947	259,610,373
7.	Deduct amortization of premium	2,591,160	5,729,527
8.	Total foreign exchange change in book/adjusted carrying value		3,371,442
9.	Deduct current year's other than temporary impairment recognized		1,859,964
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,746,220,399	1,958,918,746
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,746,220,399	1,958,918,746

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)	915,266,350	344,153,237	404,897,115	(3,209,712)	915,266,350	851,312,760		900,675,409
2. NAIC 2 (a)	959,202,069		105,291,024	4,791,836	959,202,069	858,702,881		981,333,306
3. NAIC 3 (a)	36,499,408			(39,286)	36,499,408	36,460,122		33,540,581
4. NAIC 4 (a)	4,744,142		1,994,661	62,946	4,744,142	2,812,427		4,682,106
5. NAIC 5 (a)	(10,153,125)			6,174	(10,153,125)	(10,146,951)		2,994,734
6. NAIC 6 (a)	319,347		66,231		319,347	253,116		1,884,825
7. Total Bonds	1,905,878,191	344,153,237	512,249,031	1,611,958	1,905,878,191	1,739,394,355		1,925,110,961
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,123,595			(26,590)	1,123,595	1,097,005		1,104,205
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	921,600			(41,400)	921,600	880,200		924,000
14. Total Preferred Stock	2,045,195			(67,990)	2,045,195	1,977,205		2,028,205
15. Total Bonds and Preferred Stock	1,907,923,386	344,153,237	512,249,031	1,543,968	1,907,923,386	1,741,371,560		1,927,139,166

(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 $ 94,901,928 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

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	9,988,422	44,981,669
2. Cost of short-term investments acquired	602,520,663	194,895,727
3. Accrual of discount	291,879	861,026
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	612,800,964	230,750,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		9,988,422
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		9,988,422

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)	8,422,327
2.	Cost Paid/(Consideration Received) on additions	3,595,635
3.	Unrealized Valuation increase/(decrease)	966,549
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,123,394
6.	Considerations received/(paid) on terminations	5,128,776
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	9,979,129
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	9,979,129

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

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

NONE

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

NONE

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	9,979,129	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		9,979,129
4.	Part D, Section 1, Column 6	9,979,129	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	9,979,129	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		9,979,129
10.	Part D, Section 1, Column 9	9,979,129	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	48,604,390	11,700,258
2.	Cost of cash equivalents acquired	805,729,932	2,176,907,296
3.	Accrual of discount		2,250,244
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(45)
6.	Deduct consideration received on disposals	709,971,417	2,142,253,363
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	144,362,905	48,604,390
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	144,362,905	48,604,390

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Home Office Building	Glenmont	NY	01/01/1985					175,715
0199999. Acquired by Purchase								175,715
0399999 - Totals								175,715

SCHEDULE A - PART 3

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

1 Description of Property	Location 2 City	 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	8 Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 9 Current Year's Depre-ciation	 10 Current Year's Other-Than-Temporary Impairment Recognized	 11 Current Year's Change in Encum-brances	 12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	 13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	14 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encum-brances	20 Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
808501B	HONOLULU	HI		06/25/2024	9.320	1,099,991		21,510,516
807901	MESA	AZ	S	09/09/2022	5.500		578,031	85,500,000
808401B	PARIS	FRA		11/16/2023	6.656	106,428	79,147	87,563,520
0599999. Mortgages in good standing - Commercial mortgages-all other						1,206,419	657,178	194,574,036
808601B	HONOLULU	HI		06/25/2024	19.340	121,477		2,147,766
0699999. Mortgages in good standing - Mezzanine Loans						121,477		2,147,766
0899999. Total Mortgages in good standing						1,327,896	657,178	196,721,802
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,327,896	657,178	196,721,802

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
400401	AUSTIN	TX		05/28/2019	06/28/2024	7,148,217		5,754			5,754		7,097,410	7,097,410			
400402	AUSTIN	TX		05/28/2019	06/28/2024	2,106,467		942			942		2,110,233	2,110,233			
802001	IOWA CITY	IA		01/01/2018	04/10/2024	6,202,891							6,205,000	6,205,000			
805301	ARLINGTON HEIGHTS	IL		04/11/2019	06/27/2024	14,027,415		4,450			4,450		13,927,198	13,927,198			
0199999. Mortgages closed by repayment						29,484,990		11,146			11,146		29,339,841	29,339,841			
161701	FORT WORTH	TX		04/30/2008		2,230,191		1,827			1,827		16,611	16,611			
163501	ALBANY	GA		11/29/2012		859,458		114			114		57,309	57,309			
163901	OMAHA	NE		06/26/2014		3,815,598		751			751		26,902	26,902			
164301	SUWANEE	GA		12/16/2014		3,724,383		1,139			1,139		64,492	64,492			
164401	SPRING	TX		12/17/2014		3,150,569		547			547		32,549	32,549			
164501	NOVI	MI		02/02/2015		3,977,446		350			350		42,581	42,581			
164601	WILMINGTON	NC		02/10/2015		1,864,814		540			540		65,978	65,978			
164801	MATTHEWS	NC		10/01/2015		2,730,943		230			230		28,247	28,247			
164901	VERNON HILLS	IL		12/16/2015		3,913,093		343			343		48,019	48,019			
165001	PHOENIX	AZ		03/01/2016		3,210,151		298			298		50,009	50,009			
165401	BRIGHTON	NY		05/26/2016		4,989,230		374			374		41,802	41,802			
165501	CORTLANDVILLE	NY		05/26/2016		4,301,060		322			322		36,036	36,036			

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
166001	MISSION VIEJO	CA		08/29/2017		1,609,723		121			121		13,573	13,573			
800301	GREENVILLE	SC		01/01/2018		433,026		115			115		19,361	19,361			
400601	MURRAY	UT		09/17/2019		12,878,842							77,045	77,045			
400801	BEAVERCREEK	OH	S	03/26/2020		11,111,535		8,047			8,047		46,860	46,860			
800401	MISSOURI CITY	TX		01/01/2018		1,303,493		136			136		31,452	31,452			
800501	NORTHVILLE	MI		01/01/2018		2,514,819		197			197		17,558	17,558			
800801	BEAUMONT	TX		01/01/2018		1,303,284		125			125		21,231	21,231			
800901	VERNON HILLS	IL		01/01/2018		2,175,954		259			259		31,358	31,358			
801001	PLAINFIELD	IN		01/01/2018		2,609,439		765			765		19,380	19,380			
801301	CLEVELAND	OH		01/01/2018		2,534,125		406			406		24,096	24,096			
801401	CLEVELAND	OH		01/01/2018		4,338,776		342			342		40,119	40,119			
801601	DE PERE	WI		01/01/2018		4,187,717		329			329		38,896	38,896			
801701	WILMINGTON	NC		01/01/2018		1,656,756		128			128		14,746	14,746			
801801	CARMEL-BY-THE-SEA	CA		01/01/2018		5,181,834		370			370		38,947	38,947			
802401	SANTA CLARA	CA		01/01/2018		4,078,065		346			346		53,158	53,158			
802601	ALBUQUERQUE	NM		01/01/2018		4,087,159		824			824		35,197	35,197			
802901	ALBUQUERQUE	NM		01/01/2018		4,094,231		624			624		35,232	35,232			
803001	ALBUQUERQUE	NM		01/01/2018		3,575,910		545			545		30,772	30,772			
803101	ALBUQUERQUE	NM		01/01/2018		2,785,766		424			424		23,972	23,972			
803301	LEHI	UT		02/05/2018		12,107,458		2,430			2,430		78,276	78,276			
803401	LAS VEGAS	NV		04/24/2018		2,385,723		345			345		18,696	18,696			
803601	ARVADA	CO		06/26/2018		15,249,424		4,725			4,725		109,897	109,897			
804201	ROCKWALL	TX		10/11/2018		13,276,713		1,755			1,755		84,446	84,446			
804301	PROVO	UT		10/16/2018		7,166,365		1,004			1,004		52,201	52,201			
804401	BOISE	ID		10/23/2018		10,025,877		2,924			2,924		62,102	62,102			
804701	PORTLAND	OR		12/05/2018		9,258,188		1,214			1,214		57,971	57,971			
804901	HILLSBORO	OR		01/29/2019		4,461,662		869			869		27,208	27,208			
805001	SOUTH JORDAN	UT		02/19/2019		6,240,884		801			801		36,663	36,663			
805101	LOGAN	UT		03/19/2019		2,131,231		161			161		22,652	22,652			
805401	PORTLAND	OR		04/25/2019		9,531,418		1,220			1,220		56,833	56,833			
805501	EMPORIUM	PA		05/01/2019		2,275,404		1,870			1,870		8,714	8,714			
805801	IDAHO FALLS	ID		06/06/2019		7,989,098		1,040			1,040		49,735	49,735			
805901	OLATHE	KS		06/11/2019		8,513,843		2,574			2,574		53,609	53,609			
806001	HOUSTON	TX		10/08/2019		2,125,337		203			203		10,750	10,750			
806101	NASHVILLE	TN		10/30/2019		11,263,579		4,067			4,067		78,800	78,800			
806201	SANDSTON	VA		12/17/2019		1,606,883		365			365		45,480	45,480			
806701	HOUSTON	TX		02/27/2020		11,455,662		1,504			1,504		76,096	76,096			
807001	MELROSE PARK	IL		04/29/2020		3,619,723		371			371		20,758	20,758			
807101	ST. CHARLES	IL		05/28/2020		11,507,191		2,011			2,011		203,939	203,939			
807301	COLUMBUS	OH		12/17/2020		17,320,175		1,641			1,641		120,785	120,785			
807401	SAN JOSE	CA	S	03/03/2021		5,449,692		5,657			5,657		22,218	22,218			
807801	CHARLOTTE	NC		05/03/2022		4,719,604		682			682		45,047	45,047			
808101	LUTHERVILLE-TIMONIUM	MD		10/26/2022		24,799,341		674			674		106,745	106,745			
808401B	PARIS	FRA		11/16/2023		12,906,459		97,842			97,842	100,009	14,223,488	14,223,488			
400401	AUSTIN	TX		05/28/2019		7,148,217							13,151	13,151			
805301	ARLINGTON HEIGHTS	IL		04/11/2019		14,027,415							29,702	29,702			
0299999. Mortgages with partial repayments						349,789,957		158,884			158,884	100,009	16,839,449	16,839,449			
0599999 - Totals						379,274,947		170,030			170,030	100,009	46,179,290	46,179,290			

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
	Equity Fund 7064 - Morgan Stanley Diversified Credit Opportunities Fund II, LP	West Conshohocken	PA	Morgan Stanley AIP		06/21/2018			39,828		1,333,351	1.660
	Equity Fund 7088 - Comvest Credit Partners V, LP	West Palm Beach	FL	Comvest Capital		11/25/2019			600,026		2,275,762	2.340
	Equity Fund 7097 - Kayne Senior Credit Fund IV, LP	Los Angeles	CA	Kayne Anderson Capital Advisors, LP		01/30/2020			(48,055)		2,747,692	10.947
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									591,799		6,356,805	XXX
PPFUMC-12-3	BlueRock- Revolving Credit Facility	New York	NY	Private		02/16/2023			7,000,000			
2999999. Collateral Loans - Unaffiliated									7,000,000			XXX
	Equity Fund 7090 - PineBridge Private Credit Rated Feeder, LP	New York	NY	PineBridge Investments, LLC		12/06/2019			249,644		1,170,490	0.809
	Equity Fund 7125 - VPC Asset Backed Opportunistic Credit Fund Rated Feeder, LP	Chicago	IL	Victory Park Capital Advisors, LLC		10/07/2021			147,330		135,357	
	Equity Fund 7127 - Audax Direct Lending Solutions Fund II-A Rated Feeder, LP	Boston	MA	Audax Group		08/26/2022			348,172		4,422,479	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									745,146		5,728,326	XXX
6099999. Total - Unaffiliated									8,336,945		12,085,131	XXX
6199999. Total - Affiliated												XXX
6299999 - Totals									8,336,945		12,085,131	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	 10 Current Year's (Depreciation) or (Amortization)/ Accretion	 11 Current Year's Other Than Temporary Impairment Recognized	 12 Capitalized Deferred Interest and Other	 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	Equity Fund 7064 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Return of Capital	06/21/2018	04/26/2024	166,346							166,346	166,346				
	Equity Fund 7069 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Return of Capital	10/31/2018	06/28/2024	310,888							310,888	310,888				
	Equity Fund 7075 - Maranon Senior Credit Strategies Fund V, LP	Chicago	IL	Return of Capital	01/18/2019	06/21/2024	347,957							347,957	347,957				
	Equity Fund 7083 - First Eagle Direct Lending Fund I	New York	NY	Return of Capital	08/26/2019	05/02/2024	116,762							116,762	116,762				
	Equity Fund 7088 - Comvest Credit Partners V, LP	West Palm Beach	FL	Return of Capital	11/25/2019	06/28/2024	619,014							619,014	619,014				
	Equity Fund 7093 - Deerpath Capital Advantage V (US), LP	Fort Lauderdale	FL	Return of Capital	12/12/2019	05/15/2024	522,378							522,378	522,378				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							2,083,345							2,083,345	2,083,345				

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
309601-AA-0	Farmers Insurance Exch 144A 8.625% 05/01/24	Los Angeles	CA	First Albany Corp	03/09/1995	06/30/2024	1,994,777		5,223			5,223		2,000,000	2,000,000				
2799999. Surplus Debentures, etc - Unaffiliated							1,994,777		5,223			5,223		2,000,000	2,000,000				
PPFUMC-I2-3	BlueRock- Revolving Credit Facility	New York	NY	Private	02/16/2023	06/07/2024	8,900,000							8,900,000	8,900,000				
2999999. Collateral Loans - Unaffiliated							8,900,000							8,900,000	8,900,000				
	Equity Fund 7090 - PineBridge Private Credit Rated Feeder, LP	New York	NY	Return of Capital	12/06/2019	06/28/2024	219,198							219,198	219,198				
	Equity Fund 7101 - Benefit Street Partners SOF II	New York	NY	Return of Capital	04/01/2020	04/23/2024	276,023							276,023	276,023				
	Equity Fund 7081 - Metropolitan Partners Fund VI, LP	New York	NY	Return of Capital	08/14/2019	06/26/2024	823,367							823,367	823,367				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							1,318,588							1,318,588	1,318,588				
6099999. Total - Unaffiliated							14,296,710		5,223			5,223		14,301,933	14,301,933				
6199999. Total - Affiliated																			
6299999 - Totals							14,296,710		5,223			5,223		14,301,933	14,301,933				

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
PPGGF2-2N-4	ABPCI II DIRECT LENDING FUNDING VII LP		06/27/2024	PRIVATE		9,112,000	9,117,000		1.Z
PPGN7D-0G-1	La Cantera Property Holdings Ltd		06/21/2024	PRIVATE		5,064,200	5,064,200		1.Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,176,200	14,181,200		XXX
2509999997. Total - Bonds - Part 3						14,176,200	14,181,200		XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						14,176,200	14,181,200		XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
PPG233-NT-0	225 Liberty Equity position via JV		06/24/2024	PRIVATE	35.570	355,709			
PPG633-UV-8	200 Liberty JV		06/24/2024	PRIVATE	31.098	310,983			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						666,692	XXX		XXX
5989999997. Total - Common Stocks - Part 3						666,692	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						666,692	XXX		XXX
5999999999. Total - Preferred and Common Stocks						666,692	XXX		XXX
6009999999 - Totals						14,842,892	XXX		XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93974C-RC-6	WASHINGTON ST		04/01/2024	CITIGROUP		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				93,380	08/01/2024	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				93,380	XXX	XXX
31292G-6L-5	FHLMC PC GOL C00875		06/01/2024	MBS PAYDOWN		280	280	280	280						280				8	10/15/2029	1.A
31293X-W6-1	FHLMC PC GOL C32469		06/01/2024	MBS PAYDOWN		296	296	297	296						296				9	11/01/2029	1.A
31371J-6Z-2	FNMA PASSTHRU 253888		06/01/2024	MBS PAYDOWN		217	217	211	217						217				5	07/01/2031	1.A
3137A4-YR-2	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		35,428	35,428	31,839	35,150		278		278		35,428				514	01/15/2026	1.A
3137AJ-SN-5	FHLMC REMIC SERIES		06/01/2024	MBS PAYDOWN		67,832	67,832	72,792	68,147		(316)		(316)		67,832				1,030	12/15/2026	1.A
31387V-U8-0	FNMA PASSTHRU 595607		06/01/2024	MBS PAYDOWN		530	530	523	530						530				14	07/01/2031	1.A
63607V-AA-4	NATIONAL FIN AUTH N		04/01/2024	SINKING FUND REDEMPTION		20,000	20,000	20,778	20,014		(14)		(14)		20,000				287	07/01/2035	2.B FE
63607V-AE-6	NATIONAL FIN AUTH N		04/01/2024	SINKING FUND REDEMPTION		15,000	15,000	15,000	15,000						15,000				212	04/01/2034	2.B FE
914378-CV-4	UNIVERSITY KY GEN RC		06/06/2024	Burrows Capital Advisors thru Cetera		198,680	200,000	200,000	200,000						200,000		(1,320)	(1,320)	6,423	10/01/2024	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						338,263	339,583	341,720	339,634		(52)		(52)		339,583		(1,320)	(1,320)	8,502	XXX	XXX
00287Y-AQ-2	ABBVIE INC		06/06/2024	Burrows Capital Advisors thru Cetera		3,442,912	3,520,000	3,480,711	3,512,096		2,457		2,457		3,514,553		(71,641)	(71,641)	71,456	05/14/2025	1.G FE
00724F-AC-5	ADOBE SYS INC		06/06/2024	Burrows Capital Advisors thru Cetera		4,900,000	5,000,000	5,020,900	5,002,197		(1,163)		(1,163)		5,001,033		(101,033)	(101,033)	138,125	02/01/2025	1.E FE
00817Y-AQ-1	AETNA INC NEW		04/19/2024	Burrows Capital Advisors thru Cetera		2,947,500	3,000,000	3,053,720	3,004,111		(2,083)		(2,083)		3,002,027		(54,527)	(54,527)	46,083	11/15/2024	2.B FE
03073E-AL-9	AMERISOURCEBERGEN CO		05/15/2024	MATURITY		1,000,000	1,000,000	995,320	999,795		205		205		1,000,000				17,000	05/15/2024	2.A FE
03073E-AM-7	AMERISOURCEBERGEN CO		06/06/2024	Burrows Capital Advisors thru Cetera		2,934,000	3,000,000	2,991,760	2,998,899		405		405		2,999,303		(65,303)	(65,303)	74,750	03/01/2025	2.A FE
03076C-AG-1	AMERIPRISE FINL INC		06/06/2024	Burrows Capital Advisors thru Cetera		2,468,750	2,500,000	2,534,815	2,503,289		(1,797)		(1,797)		2,501,492		(32,742)	(32,742)	59,611	10/15/2024	1.G FE
031162-BV-1	AMGEN INC		05/22/2024	MATURITY		2,000,000	2,000,000	2,004,120	2,000,070		(70)		(70)		2,000,000				36,250	05/22/2024	2.A FE
037411-AJ-4	APACHE CORP		06/06/2024	Burrows Capital Advisors thru Cetera		2,045,200	2,000,000	1,992,640	1,998,735		232		232		1,998,967		46,233	46,233	112,078	03/15/2026	2.C FE
03765H-AA-9	APOLLO MGMT HLDGS LP		05/30/2024	MATURITY		4,070,000	4,070,000	4,186,377	4,076,015		(6,015)		(6,015)		4,070,000				81,400	05/30/2024	1.F FE
04010L-AV-5	ARES CAP CORP		04/19/2024	Burrows Capital Advisors thru Cetera		4,828,000	8,000,000	7,894,030	7,980,050		5,222		5,222		7,985,272		(157,272)	(157,272)	219,111	03/01/2025	2.C FE
06051G-FF-1	BANK AMER CORP		04/01/2024	MATURITY		4,000,000	4,000,000	4,099,410	4,003,359		(3,359)		(3,359)		4,000,000				80,000	04/01/2024	1.G FE
06406H-DA-4	BANK NEW YORK MTN BK		06/06/2024	Burrows Capital Advisors thru Cetera		1,955,020	2,000,000	1,954,660	1,993,882		2,287		2,287		1,996,169		(41,149)	(41,149)	47,167	02/24/2025	1.F FE
07177M-AB-9	BAXALTA INC		04/19/2024	Burrows Capital Advisors thru Cetera		4,886,900	5,000,000	4,944,160	4,989,433		2,178		2,178		4,991,611		(104,711)	(104,711)	66,667	06/23/2025	2.A FE
07274E-AG-8	BAYER US FIN LLC		06/06/2024	Burrows Capital Advisors thru Cetera		2,958,600	3,000,000	3,085,650	3,007,827		(4,390)		(4,390)		3,003,437		(44,837)	(44,837)	67,219	10/08/2024	2.B FE
09062X-AF-0	BIOGEN INC		06/06/2024	Burrows Capital Advisors thru Cetera		978,560	1,000,000	1,004,020	1,000,746		(203)		(203)		1,000,543		(21,983)	(21,983)	29,475	09/15/2025	2.A FE
12327F-AA-5	BUSINESS JET SEC LLC		04/15/2024	MBS PAYDOWN		538,795	538,795	551,024	542,352		(3,557)		(3,557)		538,795				5,354	11/15/2035	1.F FE
12572Q-AG-0	CME GROUP INC		06/06/2024	Burrows Capital Advisors thru Cetera		977,770	1,000,000	971,500	995,970		1,431		1,431		997,401		(19,631)	(19,631)	21,833	03/15/2025	1.D FE
14149Y-BA-5	CARDINAL HEALTH INC		04/19/2024	Burrows Capital Advisors thru Cetera		980,670	1,000,000	990,020	998,980		360		360		999,340		(18,670)	(18,670)	15,361	11/15/2024	2.B FE
149123-CC-3	CATERPILLAR INC DEL		05/15/2024	MATURITY		2,500,000	2,500,000	2,508,110	2,500,135		(135)		(135)		2,500,000				42,500	05/15/2024	1.F FE
14912L-6C-0	CATERPILLAR FINL SVC		06/09/2024	MATURITY		1,000,000	1,000,000	1,000,810	1,000,044		(44)		(44)		1,000,000				16,500	06/09/2024	1.F FE
14912L-6G-1	CATERPILLAR FINL SVC		04/19/2024	Burrows Capital Advisors thru Cetera		1,044,999	1,065,000	1,084,298	1,067,101		(707)		(707)		1,066,394		(21,395)	(21,395)	13,653	12/01/2024	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
166756-AP-1	CHEVRON USA INC		04/19/2024	Burrows Capital Advisors thru Cetera		985,850	1,000,000	968,927	992,502		2,638		2,638		995,140		(9,290)	(9,290)	17,117	11/15/2024	1.D FE
20453K-AA-3	COMPASS BK BIRMINGHA		04/19/2024	Burrows Capital Advisors thru Cetera		1,466,325	1,500,000	1,415,580	1,486,385		3,242		3,242		1,489,628		(23,303)	(23,303)	31,161	04/10/2025	1.G FE
20826F-AD-8	CONOCOPHILLIPS CO		06/06/2024	Burrows Capital Advisors thru Cetera		3,440,490	3,500,000	3,321,745	3,477,962		10,807		10,807		3,488,770		(48,280)	(48,280)	57,601	11/15/2024	1.F FE
20826F-AG-1	CONOCOPHILLIPS CO		06/06/2024	Burrows Capital Advisors thru Cetera		1,709,208	1,750,000	1,715,683	1,744,465		1,718		1,718		1,746,183		(36,976)	(36,976)	32,895	05/15/2025	1.F FE
254010-AD-3	DIGNITY HEALTH		06/06/2024	Burrows Capital Advisors thru Cetera		3,062,375	6,169,000	6,195,137	6,172,246		(1,385)		(1,385)		6,170,861		(108,486)	(108,486)	117,014	11/01/2024	1.G FE
257375-AH-8	DOMINION ENERGY GAS		04/19/2024	Burrows Capital Advisors thru Cetera		980,610	1,001,000	998,105	1,000,617		99		99		1,000,715		(20,106)	(20,106)	12,813	12/15/2024	2.A FE
26875P-AM-3	EOG RES INC		04/19/2024	Burrows Capital Advisors thru Cetera		486,880	500,000	458,950	493,451		1,596		1,596		495,047		(8,167)	(8,167)	8,838	04/01/2025	1.G FE
26884L-AF-6	EQT CORP		06/06/2024	Burrows Capital Advisors thru Cetera		3,094,325	3,250,000	2,241,525	2,655,462		58,256		58,256		2,713,719		437,764	437,764	86,613	10/01/2027	2.C FE
26884U-AB-5	EPR PPTYS		06/06/2024	Burrows Capital Advisors thru Cetera		1,963,240	2,000,000	2,019,800	2,003,073		(1,307)		(1,307)		2,001,765		(38,525)	(38,525)	61,500	04/01/2025	2.C FE
276480-AK-6	EASTERN GAS TRANSMIS		04/19/2024	Burrows Capital Advisors thru Cetera		488,521	499,000	495,223	497,404		514		514		497,919		(9,398)	(9,398)	6,387	12/15/2024	1.G FE
29379V-BE-2	ENTERPRISE PRODS OPE		06/06/2024	Burrows Capital Advisors thru Cetera		2,941,140	3,000,000	2,890,860	2,982,967		3,527		3,527		2,986,494		(45,354)	(45,354)	82,083	02/15/2025	1.G FE
29717P-AN-7	ESSEX PORTFOLIO L P		05/01/2024	MATURITY		3,000,000	3,000,000	3,066,510	3,000,877		(877)		(877)		3,000,000				58,125	05/01/2024	2.A FE
30225V-AM-9	EXTRA SPACE STORAGE		06/06/2024	Burrows Capital Advisors thru Cetera		1,897,200	2,000,000	1,858,710	1,871,089		12,755		12,755		1,883,844		13,356	13,356	37,028	12/15/2027	2.B FE
309601-AA-0	FARMERS INS EXCHANGE		05/01/2024	MATURITY		2,000,000	2,000,000	1,846,000	1,994,777		5,223		5,223		2,000,000				86,250	05/01/2024	2.A FE
3136B0-TE-6	FNMA REMIC TRUST		06/01/2024	MBS PAYDOWN		14,595	14,595	15,069	14,613		(19)		(19)		14,595				226	02/25/2048	1.A
354613-AK-7	FRANKLIN RES INC		06/06/2024	Burrows Capital Advisors thru Cetera		973,730	1,000,000	976,520	996,629		1,157		1,157		997,786		(24,056)	(24,056)	19,554	03/30/2025	1.F FE
361448-AW-3	GATX CORP		04/19/2024	Burrows Capital Advisors thru Cetera		1,455,690	1,500,000	1,403,865	1,484,828		3,709		3,709		1,488,536		(32,846)	(32,846)	27,490	03/30/2025	2.B FE
37331N-AH-4	GEORGIA-PACIFIC LLC		06/06/2024	Burrows Capital Advisors thru Cetera		4,902,000	5,000,000	5,130,090	5,014,138		(6,642)		(6,642)		5,007,496		(105,496)	(105,496)	138,000	03/01/2025	1.G FE
375558-AW-3	GILEAD SCIENCES INC		04/01/2024	MATURITY		500,000	500,000	497,785	499,935		65		65		500,000				9,250	04/01/2024	2.A FE
375558-AZ-6	GILEAD SCIENCES INC		06/06/2024	Burrows Capital Advisors thru Cetera		2,888,539	2,947,000	2,997,195	2,952,005		(1,859)		(1,859)		2,950,146		(61,607)	(61,607)	81,257	02/01/2025	2.A FE
393505-XH-0	GREEN TREE FINANCIAL		06/15/2024	MBS PAYDOWN		66,231	66,231	67,324	66,231						66,231				1,963	01/15/2029	6. FE
42217K-BF-2	HEALTH CARE REIT INC		06/06/2024	Burrows Capital Advisors thru Cetera		1,958,820	2,000,000	1,963,240	1,993,441		1,963		1,963		1,995,405		(36,585)	(36,585)	41,333	06/01/2025	2.A FE
42824C-AW-9	HEWLETT PACKARD ENTE		04/19/2024	Burrows Capital Advisors thru Cetera		1,475,295	1,500,000	1,485,975	1,506,339		(1,222)		(1,222)		1,505,117		(29,822)	(29,822)	38,383	10/15/2025	2.B FE
44106M-AT-9	HOSPITALITY PPTYS TR		06/06/2024	Burrows Capital Advisors thru Cetera		1,952,800	2,000,000	1,952,420	1,991,744		2,917		2,917		1,994,661		(41,861)	(41,861)	65,500	03/15/2025	4.C FE
449670-DG-0	IMC HOME EQUITY LN T		06/01/2024	VARIOUS		6,623	6,623	5,589	6,622		1		1		6,623				227	11/20/2028	1.A FM
46625H-KC-3	JPMORGAN CHASE & CO		06/06/2024	Burrows Capital Advisors thru Cetera		2,940,000	3,000,000	3,023,760	3,002,597		(1,399)		(1,399)		3,001,199		(61,199)	(61,199)	81,771	01/23/2025	1.F FE
47233J-AM-0	JEFFERIES GROUP LLC		06/13/2024	OPPENHEIMER & CO., INC.		1,994,000	2,000,000	2,000,000	2,000,000						2,000,000		(6,000)	(6,000)	55,333	04/28/2030	2.B FE
482480-AE-0	KLA-TENCOR CORP		04/19/2024	Burrows Capital Advisors thru Cetera		287,106	290,000	293,721	290,312		(170)		(170)		290,143		(3,037)	(3,037)	6,443	11/01/2024	1.F FE
512807-AN-8	LAM RESEARCH CORP		04/19/2024	Burrows Capital Advisors thru Cetera		4,409,145	4,500,000	4,358,700	4,478,146		5,531		5,531		4,483,678		(74,533)	(74,533)	103,550	03/15/2025	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
52107Q-AG-0	LAZARD LLC		06/06/2024	Burrows Capital Advisors thru Cetera		2,170,494	2,220,000	2,209,514	2,217,873		810		810		2,218,683		(48,189)	(48,189)	63,825	02/13/2025	2.A FE
529043-AD-3	LEXINGTON REALTY TRU		06/15/2024	MATURITY		2,000,000	2,000,000	1,985,140	1,998,922		1,078		1,078		2,000,000				44,000	06/15/2024	2.B FE
534187-BE-8	LINCOLN NATL CORP IN		04/19/2024	Burrows Capital Advisors thru Cetera		1,706,215	1,750,000	1,665,038	1,737,036		3,334		3,334		1,740,371		(34,156)	(34,156)	36,478	03/09/2025	2.B FE
55279H-AK-6	MANUFACTURER AND TRA		06/06/2024	Burrows Capital Advisors thru Cetera		1,950,800	2,000,000	1,984,554	1,998,071		755		755		1,998,826		(48,026)	(48,026)	48,494	02/06/2025	1.G FE
55336V-AJ-9	MPLX LP		06/06/2024	Burrows Capital Advisors thru Cetera		2,855,628	2,895,000	3,116,815	2,934,154		(14,286)		(14,286)		2,919,869		(64,241)	(64,241)	72,918	06/01/2025	2.B FE
571748-AX-0	MARSH & MCLENNAN COS		06/06/2024	Burrows Capital Advisors thru Cetera		1,469,985	1,500,000	1,498,125	1,499,722		100		100		1,499,822		(29,837)	(29,837)	38,938	03/10/2025	1.G FE
58933Y-AR-6	MERCK & CO INC		06/06/2024	Burrows Capital Advisors thru Cetera		977,920	1,000,000	979,520	997,403		1,006		1,006		998,410		(20,490)	(20,490)	22,688	02/10/2025	1.E FE
61746B-DQ-6	MORGAN STANLEY		04/29/2024	MATURITY		2,871,328	2,000,000	1,978,420	1,999,151		849		849		2,000,000				38,750	04/29/2024	1.G FE
636180-BM-2	NATIONAL FUEL GAS CO		06/06/2024	Burrows Capital Advisors thru Cetera		989,640	1,000,000	1,010,480	1,001,814		(571)		(571)		1,001,243		(11,603)	(11,603)	46,511	07/15/2025	2.C FE
680223-AJ-3	OLD REP INTL CORP		06/06/2024	Burrows Capital Advisors thru Cetera		4,227,767	6,105,000	6,505,466	6,145,560		(26,291)		(26,291)		6,119,269		(66,101)	(66,101)	203,373	10/01/2024	2.B FE
68268N-AP-8	ONEOK PARTNERS LP		04/19/2024	Burrows Capital Advisors thru Cetera		1,973,260	2,000,000	2,079,940	2,012,859		(4,113)		(4,113)		2,008,746		(35,486)	(35,486)	59,344	03/15/2025	2.B FE
69353R-EK-0	PNC BK N A PITTSBURG		06/06/2024	Burrows Capital Advisors thru Cetera		976,037	1,000,000	992,150	998,796		452		452		999,247		(23,210)	(23,210)	23,272	02/23/2025	1.F FE
713448-CT-3	PEPSICO INC		06/06/2024	Burrows Capital Advisors thru Cetera		2,707,192	2,782,000	2,687,845	2,767,636		4,613		4,613		2,772,249		(65,057)	(65,057)	46,116	04/30/2025	1.E FE
717081-DM-2	PFIZER INC		05/15/2024	MATURITY		1,400,000	1,400,000	1,421,810	1,400,997		(997)		(997)		1,400,000				23,800	05/15/2024	1.F FE
718547-AD-4	PHILLIPS 66 CO		04/19/2024	Burrows Capital Advisors thru Cetera		977,728	1,000,000	982,812	989,479		2,869		2,869		992,348		(14,620)	(14,620)	24,809	02/15/2025	2.A FE
718547-AF-9	PHILLIPS 66 CO		04/19/2024	Burrows Capital Advisors thru Cetera		1,189,325	1,250,000	1,196,449	1,206,359		4,639		4,639		1,210,998		(21,673)	(21,673)	24,899	10/01/2026	2.A FE
741503-AW-6	PRICELINE GRP INC		06/06/2024	Burrows Capital Advisors thru Cetera		981,810	1,000,000	1,004,900	1,000,700		(315)		(315)		1,000,385		(18,575)	(18,575)	26,564	03/15/2025	1.G FE
747525-AF-0	QUALCOMM INC		06/06/2024	Burrows Capital Advisors thru Cetera		4,823,595	8,000,000	7,911,275	7,984,788		4,519		4,519		7,989,307		(165,712)	(165,712)	144,996	05/20/2025	1.F FE
74834L-AV-2	QUEST DIAGNOSTICS IN		04/01/2024	MATURITY		2,500,000	2,500,000	2,525,625	2,499,981		19		19		2,500,000				53,125	04/01/2024	2.B FE
756109-BY-9	REALTY INCOME CORP		06/06/2024	Burrows Capital Advisors thru Cetera		4,885,050	5,000,000	5,000,000							5,000,000		(114,950)	(114,950)	161,931	09/15/2026	1.G FE
75972Y-AA-9	RENAISSANCERE FINANC		06/06/2024	Burrows Capital Advisors thru Cetera		2,969,444	3,035,000	3,048,047	3,036,680		(712)		(712)		3,035,968		(66,524)	(66,524)	76,735	04/01/2025	1.G FE
79548K-ZL-5	SALOMON BRO MTG SEC		06/01/2024	MBS PAYDOWN		1,025	1,025	965	552	472	1		473		1,025				24	06/25/2028	1.D FM
808513-AL-9	SCHWAB CHARLES CORP		06/06/2024	Burrows Capital Advisors thru Cetera		976,910	1,000,000	1,000,000	1,000,000						1,000,000		(23,090)	(23,090)	22,250	03/10/2025	1.F FE
863667-AF-8	STRYKER CORP		05/15/2024	MATURITY		2,000,000	2,000,000	1,982,680	1,999,243		757		757		2,000,000				33,750	05/15/2024	2.A FE
86765B-AN-9	SUNOCO LOGISTICS PAR		04/01/2024	MATURITY		1,000,000	1,000,000	906,040	996,577		3,423		3,423		1,000,000				21,250	04/01/2024	2.C FE
89683L-AA-8	TRP 2021-2 LLC		06/19/2024	MBS PAYDOWN		61,877	61,877	62,206	61,887		(10)		(10)		61,877				555	06/19/2051	1.F FE
91913Y-AS-9	VALERO ENERGY CORP N		06/06/2024	Burrows Capital Advisors thru Cetera		12,390,595	7,500,000	7,228,805	7,457,561		10,727		10,727		7,468,288		(141,893)	(141,893)	181,385	03/15/2025	2.B FE
92277G-AD-9	VENTAS RLTY LTD PART		05/01/2024	MATURITY		3,250,000	3,250,000	3,234,778	3,249,390		610		610		3,250,000				60,938	05/01/2024	2.A FE
92277G-AE-7	VENTAS RLTY LTD PART		04/19/2024	Burrows Capital Advisors thru Cetera		1,784,768	1,828,000	1,760,889	1,819,025		2,545		2,545		1,821,569		(36,802)	(36,802)	46,563	02/01/2025	2.A FE
931427-AH-1	WALGREENS BOOTS ALLI		04/19/2024	Burrows Capital Advisors thru Cetera		3,428,600	3,500,000	3,438,185	3,492,974		2,454		2,454		3,495,428		(66,828)	(66,828)	57,264	11/18/2024	2.C FE
559222-AQ-7	MAGNA INTL INC	A	06/15/2024	MATURITY		3,000,000	3,000,000	3,090,150	3,002,679		(2,679)		(2,679)		3,000,000				54,375	06/15/2024	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
67077M-AD-0	NUTRIEN LTD	A	06/06/2024	Burrows Capital Advisors thru Cetera		3,409,770	3,500,000	3,228,042	3,467,322		11,164		11,164		3,478,487		(68,717)	(68,717)	71,750	04/01/2025	2.B FE
00080Q-AF-2	ROYAL BK SCOTLAND N	D	06/06/2024	Burrows Capital Advisors thru Cetera		2,947,800	3,000,000	3,061,860	3,015,010		(4,033)		(4,033)		3,010,977		(63,177)	(63,177)	122,313	07/28/2025	2.B FE
00185A-AF-1	AON PLC	D	06/14/2024	MATURITY		2,000,000	2,000,000	2,020,920	2,000,764		(764)		(764)		2,000,000				35,000	06/14/2024	2.A FE
251526-BY-4	DEUTSCHE BK AG N Y B	D	05/30/2024	MATURITY		3,000,000	3,000,000	2,986,470	2,999,201		799		799		3,000,000				55,500	05/30/2024	2.A FE
552081-AK-7	LYONDELLBASELL INDUS	D	03/27/2024	PRIOR YEAR INCOME															50,844	04/15/2024	2.B FE
744330-AA-9	PRUDENTIAL FUNDING ASIA	D	06/06/2024	Burrows Capital Advisors thru Cetera		5,701,161	6,404,000	5,636,263	5,713,464		40,830		40,830		5,754,294		(53,133)	(53,133)	129,525	04/14/2030	1.F FE
806213-AB-0	SCENTRE GR TR 1 / SC	D	06/06/2024	Burrows Capital Advisors thru Cetera		3,910,599	3,990,000	4,009,232	3,992,663		(1,346)		(1,346)		3,991,317		(80,718)	(80,718)	114,435	02/12/2025	1.F FE
87969N-AD-7	TELSTRA CORP LTD	D	06/06/2024	Burrows Capital Advisors thru Cetera		1,462,500	1,500,000	1,446,060	1,491,646		2,818		2,818		1,494,464		(31,964)	(31,964)	31,250	04/07/2025	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						202,727,237	211,659,146	208,889,533	205,033,882	472	137,146		137,618		210,171,505		(2,497,240)	(2,497,240)	4,997,835	XXX	XXX
2509999997. Total - Bonds - Part 4						206,065,500	214,998,729	212,231,253	208,373,516	472	137,094		137,566		213,511,088		(2,498,560)	(2,498,560)	5,099,717	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						206,065,500	214,998,729	212,231,253	208,373,516	472	137,094		137,566		213,511,088		(2,498,560)	(2,498,560)	5,099,717	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						206,065,500	XXX	212,231,253	208,373,516	472	137,094		137,566		213,511,088		(2,498,560)	(2,498,560)	5,099,717	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 INDEX CALLSPREAD_1YR 853SPC777	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		3,000,000	4455.705/4575.701	52,800			81,467		81,467	16,016						
S&P 500 INDEX CLIQUET_1YR 853SPC778	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/06/2023	07/05/2024		1,500,000	4,411.59	17,100			15,998		15,998	8,001						
S&P 500 INDEX CALLSPREAD_1YR 853SPC785	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/11/2023	07/11/2024		1,800,000	4483.652/4610.171	32,940			51,160		51,160	10,809						
S&P 500 INDEX CALLSPREAD_1YR 853SPC786	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/11/2023	07/11/2024		3,700,000	4528.045/4726.924	99,530			165,293		165,293	41,143						
S&P 500 INDEX CLIQUET_1YR 853SPC787	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/11/2023	07/11/2024		1,000,000	4,439.26	8,400			41,884		41,884	31,123						
S&P 500 INDEX CALLSPREAD_1YR 853SPC794	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/18/2023	07/18/2024		2,800,000	4600.529/4723.058	49,280			74,927		74,927	19,908						
S&P 500 INDEX CALLSPREAD_1YR 853SPC795	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/18/2023	07/18/2024		1,500,000	4646.079/4865.174	42,600			71,710		71,710	23,153						
S&P 500 INDEX CALLSPREAD_1YR 853SPC803	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/25/2023	07/25/2024		2,500,000	4613.134/4743.764	47,250			70,936		70,936	19,439						
S&P 500 INDEX CALLSPREAD_1YR 853SPC804	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024		2,200,000	4658.809/4867.542	60,500			99,600		99,600	32,419						
S&P 500 INDEX CLIQUET_1YR 853SPC805	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	07/25/2023	07/25/2024		1,000,000	4,567.46	17,500						(483)						
S&P 500 INDEX CALLSPREAD_1YR 853SPC814	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/01/2023	08/01/2024		3,000,000	4622.497/4745.153	52,500			79,530		79,530	21,938						
S&P 500 INDEX CALLSPREAD_1YR 853SPC815	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/01/2023	08/01/2024		1,500,000	4668.264/4871.471	40,050			65,734		65,734	21,510						
S&P 500 INDEX CALLSPREAD_1YR 853SPC831	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024		3,100,000	4544.373/4669.906	55,490			85,461		85,461	20,397						
S&P 500 INDEX CALLSPREAD_1YR 853SPC832	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024		1,800,000	4589.367/4791.839	48,420			79,870		79,870	22,341						
S&P 500 INDEX DIGITAL_1YR 853SPC833	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024		1,000,000	4,499.38	11,500			15,131		15,131	2,983						
S&P 500 INDEX CLIQUET_1YR 853SPC834	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/08/2023	08/08/2024		1,000,000	4,499.38	14,300			35,606		35,606	25,259						
S&P 500 INDEX CALLSPREAD_1YR 853SPC845	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/17/2023	08/16/2024		2,400,000	4414.063/4532.937	41,520			64,394		64,394	12,236						

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 853SPC846	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	08/17/2023	08/16/2024		1,900,000	4457.767/4666.233	53,333			89,323		89,323	19,757						
S&P 500 INDEX CLIQUET_1YR 853SPC847	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/17/2023	08/16/2024		1,000,000	4,370.36	16,600			63,838		63,838	34,607						
S&P 500 INDEX CALLSPREAD_1YR 853SPC856	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2024		2,500,000	4420.073/4547.861	45,500			71,816		71,816	13,902						
S&P 500 INDEX CALLSPREAD_1YR 853SPC857	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2024		1,600,000	4463.836/4663.833	42,880			71,857		71,857	15,907						
S&P 500 INDEX CLIQUET_1YR 853SPC858	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	08/24/2023	08/23/2024		1,000,000	4,376.31	15,500			17,249		17,249	5,120						
S&P 500 INDEX CALLSPREAD_1YR 853SPC865	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2023	08/30/2024		1,000,000	4552.736/4645.594	13,100			20,178		20,178	4,722						
S&P 500 INDEX CALLSPREAD_1YR 853SPC876	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024		1,400,000	4541.798/4698.288	30,520			47,517		47,517	11,459						
S&P 500 INDEX CALLSPREAD_1YR 853SPC877	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024		2,400,000	4586.766/4846.683	79,200			134,494		134,494	38,252						
S&P 500 INDEX CALLSPREAD_1YR 853SPC878	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/05/2023	09/05/2024		1,000,000	4496.830/4879.060	49,400			82,502		82,502	22,573						
S&P 500 INDEX CALLSPREAD_1YR 853SPC881	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/07/2023	09/06/2024		1,200,000	4540.162/4859.309	47,280			83,439		83,439	23,127						
S&P 500 INDEX CLIQUET_1YR 853SPC882	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/07/2023	09/06/2024		1,000,000	4,451.14	7,400			7,501		7,501	5,070						
S&P 500 INDEX CALLSPREAD_1YR 853SPC889	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/12/2023	09/12/2024		1,900,000	4506.519/4655.992	39,710			61,999		61,999	13,965						
S&P 500 INDEX CALLSPREAD_1YR 853SPC890	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/12/2023	09/12/2024		1,500,000	4551.138/4817.513	50,850			86,671		86,671	23,181						
S&P 500 INDEX CALLSPREAD_1YR 853SPC899	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/19/2023	09/19/2024		3,400,000	4488.389/4635.928	70,720			109,710		109,710	23,889						
S&P 500 INDEX CALLSPREAD_1YR 853SPC900	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/19/2023	09/19/2024		2,200,000	4532.829/4822.130	80,080			138,135		138,135	36,278						
S&P 500 INDEX CALLSPREAD_1YR 853SPC908	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/26/2023	09/26/2024		3,200,000	4316.265/4453.873	63,360			100,335		100,335	17,100						
S&P 500 INDEX CALLSPREAD_1YR 853SPC909	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/26/2023	09/26/2024		1,700,000	4359.000/4605.583	55,250			95,218		95,218	18,564						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CLIQUET_1YR 853SPC910	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	09/26/2023	09/26/2024		1,000,000	4,273.53	13,200			25,856		25,856	13,265						
S&P 500 INDEX CALLSPREAD_1YR 853SPC924	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/03/2023	10/03/2024		2,100,000	4271.744/4406.241	40,740			64,986		64,986	10,504						
S&P 500 INDEX CALLSPREAD_1YR 853SPC925	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	10/03/2023	10/03/2024		1,500,000	4314.039/4566.114	49,920			86,669		86,669	16,013						
S&P 500 INDEX DIGITAL_1YR 853SPC926	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/03/2023	10/03/2024		1,000,000	4,229.45	11,700			15,700		15,700	2,190						
S&P 500 INDEX CALLSPREAD_1YR 853SPC927	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	10/03/2023	10/03/2024		1,000,000	4229.450/4588.953	48,180			82,489		82,489	14,720						
S&P 500 INDEX CALLSPREAD_1YR 853SPC936	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/10/2023	10/10/2024		2,900,000	4401.822/4513.390	46,690			71,680		71,680	13,511						
S&P 500 INDEX CALLSPREAD_1YR 853SPC937	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/10/2023	10/10/2024		4,200,000	4445.404/4687.720	132,300			224,507		224,507	49,497						
S&P 500 INDEX CLIQUET_1YR 853SPC938	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	10/10/2023	10/10/2024		1,500,000	4,358.24	17,250			110,056		110,056	68,640						
S&P 500 INDEX CALLSPREAD_1YR 853SPC948	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	10/17/2023	10/17/2024		1,700,000	4416.932/4528.011	27,710			41,564		41,564	8,000						
S&P 500 INDEX CALLSPREAD_1YR 853SPC949	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I7OUK5573	10/17/2023	10/17/2024		1,900,000	4460.664/4701.627	60,230			100,261		100,261	22,569						
S&P 500 INDEX CALLSPREAD_1YR 853SPC958	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/24/2023	10/24/2024		2,800,000	4290.156/4396.773	43,680			67,885		67,885	11,242						
S&P 500 INDEX CALLSPREAD_1YR 853SPC959	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/24/2023	10/24/2024		3,400,000	4332.633/4571.353	108,120			183,566		183,566	34,745						
S&P 500 INDEX CLIQUET_1YR 853SPC960	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/24/2023	10/24/2024		1,000,000	4,247.68	16,400			55,108		55,108	22,648						
S&P 500 INDEX CALLSPREAD_1YR 853SPC980	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024		2,600,000	4360.957/4484.878	46,488			71,481		71,481	13,009						
S&P 500 INDEX CALLSPREAD_1YR 853SPC981	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024		1,700,000	4404.135/4678.314	59,500			102,830		102,830	21,876						
S&P 500 INDEX CALLSPREAD_1YR 853SPC982	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024		1,000,000	4317.780/4684.791	48,200			81,140		81,140	16,492						
S&P 500 INDEX CALLSPREAD_1YR 853SPC988	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/07/2023	11/07/2024		1,000,000	4422.163/4529.434	15,300			23,352		23,352	4,516						

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S&P 500 INDEX CLIQUET_1YR 853SPC989	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/07/2023	11/07/2024		1,000,000	4,378.38	9,600			41,388		41,388	24,942						
S&P 500 INDEX CALLSPREAD_1YR 853SPC997	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/09/2023	11/08/2024		1,000,000	4390.823/4523.417	18,900			29,079		29,079	5,507						
S&P 500 INDEX CALLSPREAD_1YR 853SPC998	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/09/2023	11/08/2024		3,200,000	4434.297/4731.655	119,360			207,086		207,086	46,435						
S&P 500 INDEX CALLSPREAD_1YR 853SPD008	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/16/2023	11/15/2024		1,500,000	4553.322/4677.749	25,950			38,992		38,992	9,058						
S&P 500 INDEX CALLSPREAD_1YR 853SPD009	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/16/2023	11/15/2024		1,700,000	4598.404/4908.120	63,580			108,080		108,080	30,045						
S&P 500 INDEX CALLSPREAD_1YR 853SPD019	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/28/2023	11/27/2024		2,600,000	4600.438/4723.420	44,694			65,332		65,332	15,904						
S&P 500 INDEX CALLSPREAD_1YR 853SPD020	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/28/2023	11/27/2024		2,900,000	4645.987/4971.206	111,940			188,422		188,422	55,308						
S&P 500 INDEX CLIQUET_1YR 853SPD021	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	11/28/2023	11/27/2024		2,100,000	4,554.89	36,120			87,418		87,418	36,508						
S&P 500 INDEX CALLSPREAD_1YR 853SPD025	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/30/2023	11/29/2024		1,100,000	4613.480/4745.030	19,910			29,391		29,391	7,291						
S&P 500 INDEX CALLSPREAD_1YR 853SPD026	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	11/30/2023	11/29/2024		1,000,000	4659.160/4865.160	26,200			41,346		41,346	11,331						
S&P 500 INDEX CALLSPREAD_1YR 853SPD037	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/05/2023	12/05/2024		1,100,000	4612.850/4744.840	19,899			29,403		29,403	7,251						
S&P 500 INDEX CALLSPREAD_1YR 853SPD038	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/05/2023	12/05/2024		1,400,000	4658.520/4962.700	51,086			84,460		84,460	24,528						
S&P 500 INDEX CALLSPREAD_1YR 853SPD044	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/07/2023	12/06/2024		1,300,000	4631.450/4755.260	22,100			32,378		32,378	8,105						
S&P 500 INDEX CALLSPREAD_1YR 853SPD051	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/12/2023	12/12/2024		1,200,000	4690.140/4817.840	21,108			30,094		30,094	8,040						
S&P 500 INDEX CALLSPREAD_1YR 853SPD052	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/12/2023	12/12/2024		1,600,000	4736.570/5022.630	55,184			87,773		87,773	27,603						
S&P 500 INDEX CLIQUET_1YR 853SPD056	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	12/14/2023	12/13/2024		1,000,000	4,719.55	11,100			31,272		31,272	17,320						
S&P 500 INDEX CALLSPREAD_1YR 853SPD063	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2024		1,300,000	4816.053/4938.124	21,190			29,585		29,585	9,091						

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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 853SPD064	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2024		2,500,000	4863.737/5157.945	85,000			132,294		132,294	49,391						
S&P 500 INDEX CALLSPREAD_1YR 853SPD068	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	12/21/2023	12/20/2024		1,600,000	4794.217/4953.708	32,800			47,760		47,760	14,577						
S&P 500 INDEX DIGITAL_1YR 853SPD069	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/21/2023	12/20/2024		1,000,000	4,746.75	9,200			11,280		11,280	2,963						
S&P 500 INDEX CLIQUET_1YR 853SPD070	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	12/21/2023	12/20/2024		1,000,000	4,746.75	13,500			14,520		14,520	(2,574)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD077	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/26/2023	12/26/2024		1,600,000	4822.497/4935.181	24,160			33,447		33,447	10,198						
S&P 500 INDEX CALLSPREAD_1YR 853SPD078	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	12/26/2023	12/26/2024		1,900,000	4870.245/5159.594	63,650			98,318		98,318	36,386						
S&P 500 INDEX CALLSPREAD_1YR 853SPD092	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/02/2024	01/02/2025		1,700,000	4790.258/4930.646		31,280		44,577		44,577	13,297						
S&P 500 INDEX CALLSPREAD_1YR 853SPD093	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/02/2024	01/02/2025		2,600,000	4837.686/5133.639		88,660		139,311		139,311	50,651						
S&P 500 INDEX CLIQUET_1YR 853SPD094	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	01/02/2024	01/02/2025		1,100,000	4,742.83		10,010		19,569		19,569	9,559						
S&P 500 INDEX CALLSPREAD_1YR 853SPD104	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/09/2024	01/09/2025		1,600,000	4804.065/4931.539		27,200		37,822		37,822	10,622						
S&P 500 INDEX CALLSPREAD_1YR 853SPD105	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/09/2024	01/09/2025		2,100,000	4851.630/5123.701		66,990		102,829		102,829	35,839						
S&P 500 INDEX CALLSPREAD_1YR 853SPD114	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2024	01/16/2025		2,700,000	4813.639/4943.751		46,440		64,663		64,663	18,223						
S&P 500 INDEX CALLSPREAD_1YR 853SPD115	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/16/2024	01/16/2025		2,300,000	4861.299/5142.015		74,290		115,182		115,182	40,892						
S&P 500 INDEX CLIQUET_1YR 853SPD116	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/16/2024	01/16/2025		1,000,000	4,765.98		10,700		20,319		20,319	9,619						
S&P 500 INDEX CALLSPREAD_1YR 853SPD123	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/23/2024	01/25/2025		1,000,000	4961.892/5247.930		32,400		48,108		48,108	15,708						
S&P 500 INDEX CALLSPREAD_1YR 853SPD129	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	01/25/2024	01/24/2025		3,000,000	4943.101/5078.180		51,600		69,984		69,984	18,384						
S&P 500 INDEX CALLSPREAD_1YR 853SPD130	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	01/25/2024	01/24/2025		2,800,000	4992.043/5275.415		88,200		131,277		131,277	43,077						

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S&P 500 INDEX DIGITAL_1YR 853SPD131	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	01/25/2024	01/24/2025		1,000,000	4,894.16		8,120		10,017		10,017	1,897						
S&P 500 INDEX CLIQUET_1YR 853SPD132	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	01/25/2024	01/24/2025		1,000,000	4,894.16		9,000		10,730		10,730	1,730						
S&P 500 INDEX CALLSPREAD_1YR 853SPD141	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/01/2024	01/31/2025		2,200,000	4955.251/5103.909		41,140		55,818		55,818	14,678						
S&P 500 INDEX CALLSPREAD_1YR 853SPD142	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025		3,300,000	5004.313/5324.688		113,850		171,707		171,707	57,857						
S&P 500 INDEX CALLSPREAD_1YR 853SPD148	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025		1,000,000	4958.610/5380.091		47,200		67,459		67,459	20,259						
S&P 500 INDEX CALLSPREAD_1YR 853SPD159	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025		2,500,000	5047.889/5210.821		50,000		65,728		65,728	15,728						
S&P 500 INDEX CALLSPREAD_1YR 853SPD160	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025		2,400,000	5097.868/5427.230		82,800		120,269		120,269	37,469						
S&P 500 INDEX CLIQUET_1YR 853SPD161	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/08/2024	02/07/2025		1,500,000	4,997.91		26,100		63,019		63,019	36,919						
S&P 500 INDEX CALLSPREAD_1YR 853SPD168	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/15/2024	02/14/2025		1,500,000	5080.027/5248.020		30,540		39,742		39,742	9,202						
S&P 500 INDEX CALLSPREAD_1YR 853SPD175	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2025		2,600,000	5025.265/5183.983		50,986		67,062		67,062	16,076						
S&P 500 INDEX CALLSPREAD_1YR 853SPD176	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/20/2024	02/20/2025		2,200,000	5075.020/5428.281		82,500		118,822		118,822	36,322						
S&P 500 INDEX CLIQUET_1YR 853SPD177	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZ0031MB27	02/20/2024	02/20/2025		1,000,000	4,975.51		15,800		12,311		12,311	(3,489)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD186	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/27/2024	02/27/2025		1,800,000	5128.961/5294.002		36,000		45,286		45,286	9,286						
S&P 500 INDEX CALLSPREAD_1YR 853SPD187	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	02/27/2024	02/27/2025		2,000,000	5179.743/5534.200		73,200		100,308		100,308	27,108						
S&P 500 INDEX CALLSPREAD_1YR 853SPD200	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/05/2024	03/05/2025		1,500,000	5129.436/5295.508		29,850		37,890		37,890	8,040						
S&P 500 INDEX CALLSPREAD_1YR 853SPD201	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/05/2024	03/05/2025		2,200,000	5180.223/5471.737		68,640		92,426		92,426	23,786						
S&P 500 INDEX CALLSPREAD_1YR 853SPD202	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2025		1,000,000	5078.650/5510.335		47,280		62,977		62,977	15,697						

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S&P 500 INDEX CALLSPREAD_1YR 853SPD212	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2025		2,200,000	5227.020/5385.386		40,964		49,830		49,830	8,866						
S&P 500 INDEX CALLSPREAD_1YR 853SPD213	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/12/2024	03/12/2025		2,500,000	5278.780/5586.186		79,750		101,881		101,881	22,131						
S&P 500 INDEX CLIQUET_1YR 853SPD214	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	03/12/2024	03/12/2025		1,200,000	5,175.27		16,080		29,281		29,281	13,201						
S&P 500 INDEX CALLSPREAD_1YR 853SPD223	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/19/2024	03/19/2025		2,600,000	5230.295/5370.632		43,420		52,249		52,249	8,829						
S&P 500 INDEX CALLSPREAD_1YR 853SPD224	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/19/2024	03/19/2025		2,200,000	5282.080/5607.290		73,810		93,934		93,934	20,124						
S&P 500 INDEX CLIQUET_1YR 853SPD225	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	03/19/2024	03/19/2025		1,200,000	5,178.51		11,040		7,090		7,090	(3,950)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD231	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/26/2024	03/26/2025		2,900,000	5255.615/5401.316		49,300		59,249		59,249	9,949						
S&P 500 INDEX CALLSPREAD_1YR 853SPD232	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/26/2024	03/26/2025		2,600,000	5307.651/5633.916		85,540		108,782		108,782	23,242						
S&P 500 INDEX DIGITAL_1YR 853SPD233	Multiple	N/A	EQ/IDX	Barclays	G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2025		1,000,000	5,203.58		8,780		9,469		9,469	689						
S&P 500 INDEX CLIQUET_1YR 853SPD234	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	03/26/2024	03/26/2025		1,000,000	5,203.58		9,800		13,243		13,243	3,443						
S&P 500 INDEX CALLSPREAD_1YR 853SPD247	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/02/2024	04/02/2025		2,100,000	5257.868/5404.151		36,120		42,911		42,911	6,791						
S&P 500 INDEX CALLSPREAD_1YR 853SPD248	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/02/2024	04/02/2025		1,500,000	5309.926/5626.439		48,750		60,978		60,978	12,228						
S&P 500 INDEX CALLSPREAD_1YR 853SPD254	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	04/04/2024	04/04/2025		1,100,000	5250.154/5593.987		38,390		50,591		50,591	12,201						
S&P 500 INDEX CALLSPREAD_1YR 853SPD262	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/09/2024	04/09/2025		3,600,000	5262.009/5414.659		64,080		76,268		76,268	12,188						
S&P 500 INDEX CALLSPREAD_1YR 853SPD263	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	04/09/2024	04/09/2025		2,800,000	5314.108/5651.189		96,320		119,829		119,829	23,509						
S&P 500 INDEX CLIQUET_1YR 853SPD264	Multiple	N/A	EQ/IDX	Bank of America	B4YTDEB6GKMZO031MB27	04/09/2024	04/09/2025		1,100,000	5,209.91		8,910		20,739		20,739	11,829						
S&P 500 INDEX CALLSPREAD_1YR 853SPD274	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/16/2024	04/16/2025		1,700,000	5101.924/5247.909		30,090		37,897		37,897	7,807						

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 853SPD275	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/16/2024	04/16/2025		2,700,000	5152.438/5480.274		95,040		127,411		127,411	32,371						
S&P 500 INDEX CLIQUET_1YR 853SPD276	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/16/2024	04/16/2025		1,000,000	5,051.41		6,900		17,193		17,193	10,293						
S&P 500 INDEX CALLSPREAD_1YR 853SPD288	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/23/2024	04/23/2025		1,000,000	5171.961/5511.180		35,300		47,975		47,975	12,675						
S&P 500 INDEX CALLSPREAD_1YR 853SPD294	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025		2,300,000	5098.904/5246.318		40,710		51,657		51,657	10,947						
S&P 500 INDEX CALLSPREAD_1YR 853SPD295	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/25/2024	04/25/2025		1,800,000	5467.943/5149.388		60,840		82,683		82,683	21,843						
S&P 500 INDEX CLIQUET_1YR 853SPD300	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	04/30/2024	04/30/2025		1,000,000	5,035.69		13,700		27,921		27,921	14,221						
S&P 500 INDEX CALLSPREAD_1YR 853SPD312	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/02/2024	05/02/2025		2,300,000	5114.842/5273.857		43,240		54,985		54,985	11,745						
S&P 500 INDEX CALLSPREAD_1YR 853SPD313	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/02/2024	05/02/2025		2,300,000	5165.484/5519.978		83,950		115,118		115,118	31,168						
S&P 500 INDEX CALLSPREAD_1YR 853SPD314	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/02/2024	05/02/2025		1,000,000	5064.200/5494.657		47,000		62,417		62,417	15,417						
S&P 500 INDEX CALLSPREAD_1YR 853SPD319	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/07/2024	05/07/2025		1,000,000	5291.454/5762.497		44,100		58,021		58,021	13,921						
S&P 500 INDEX CALLSPREAD_1YR 853SPD326	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/09/2024	05/09/2025		2,600,000	5266.220/5432.550		49,660		59,222		59,222	9,562						
S&P 500 INDEX CALLSPREAD_1YR 853SPD327	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	05/09/2024	05/09/2025		1,800,000	5318.361/5692.732		66,420		84,172		84,172	17,752						
S&P 500 INDEX DIGITAL_1YR 853SPD328	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/09/2024	05/09/2025		1,000,000	5,214.08		8,500		8,977		8,977	477						
S&P 500 INDEX CLIQUET_1YR 853SPD329	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/09/2024	05/09/2025		1,000,000	5,214.08		13,500		25,581		25,581	12,081						
S&P 500 INDEX CALLSPREAD_1YR 853SPD342	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2024	05/16/2025		2,100,000	5350.071/5514.810		39,480		44,675		44,675	5,195						
S&P 500 INDEX CALLSPREAD_1YR 853SPD343	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/16/2024	05/16/2025		4,200,000	5403.042/5795.557		159,180		189,075		189,075	29,895						
S&P 500 INDEX CALLSPREAD_1YR 853SPD356	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I7OUK5573	05/28/2024	05/28/2025		3,000,000	5359.100/5530.485		60,120		65,849		65,849	5,729						

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 853SPD357	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2025		3,100,000	5412.160/5821.256		125,271		143,585		143,585	18,314						
S&P 500 INDEX CLIQUET_1YR 853SPD358	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	05/28/2024	05/28/2025		1,000,000	5,306.04		13,000		19,725		19,725	6,725						
S&P 500 INDEX CALLSPREAD_1YR 853SPD366	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/04/2024	06/04/2025		2,500,000	5344.253/5551.144		59,500		66,316		66,316	6,816						
S&P 500 INDEX CALLSPREAD_1YR 853SPD367	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/04/2024	06/04/2025		1,600,000	5397.166/5740.045		56,160		64,984		64,984	8,824						
S&P 500 INDEX CALLSPREAD_1YR 853SPD382	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/11/2024	06/11/2025		2,000,000	5429.073/5620.434		43,600		46,204		46,204	2,604						
S&P 500 INDEX CALLSPREAD_1YR 853SPD383	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025		1,800,000	5482.826/5820.934		61,524		66,576		66,576	5,052						
S&P 500 INDEX DIGITAL_1YR 853SPD384	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/11/2024	06/11/2025		1,000,000	5,375.32		10,800		10,464		10,464	(336)						
S&P 500 INDEX CLIQUET_1YR 853SPD385	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/11/2024	06/11/2025		1,000,000	5,375.32		17,500		23,819		23,819	6,319						
S&P 500 INDEX CALLSPREAD_1YR 853SPD395	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/18/2024	06/18/2025		2,300,000	5541.900/5741.079		51,750		49,843		49,843	(1,907)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD396	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/18/2024	06/18/2025		2,200,000	5596.770/5941.356		75,240		72,809		72,809	(2,431)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD406	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2025		2,700,000	5523.993/5721.434		60,507		59,154		59,154	(1,353)						
S&P 500 INDEX CALLSPREAD_1YR 853SPD407	Multiple	N/A	EQ/IDX	Barclays G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2025		1,700,000	5578.686/5927.627		59,653		58,327		58,327	(1,326)						
S&P 500 INDEX CLIQUET_1YR 853SPD408	Multiple	N/A	EQ/IDX	Bank of America B4YTDEB6GKMZO031MB27	06/25/2024	06/25/2025		1,300,000	5,469.30		11,570		16,227		16,227	4,661						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,144,202	3,595,635		9,979,129	XXX	9,979,129	2,549,077					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										3,144,202	3,595,635		9,979,129	XXX	9,979,129	2,549,077					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										3,144,202	3,595,635		9,979,129	XXX	9,979,129	2,549,077					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										3,144,202	3,595,635		9,979,129	XXX	9,979,129	2,549,077					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX

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)
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										3,144,202	3,595,635		9,979,129	XXX	9,979,129	2,549,077					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										3,144,202	3,595,635		9,979,129	XXX	9,979,129	2,549,077					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			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									
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	780,000		914,351		134,351	914,351		134,351		
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	1,090,000		1,084,059			1,084,059				
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	520,000		450,024			450,024				
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Y	Y	3,440,000		3,501,199		61,199	3,501,199		61,199		
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	4,060,000		4,029,496			4,029,496				
0299999999. Total NAIC 1 Designation				9,890,000		9,979,129		195,550	9,979,129		195,550		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				9,890,000		9,979,129		195,550	9,979,129		195,550		
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						9,979,129							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Other	000000-00-0	Money Market Fund	780,000	780,000	XXX	01/01/2025	V
BARCLAYS	G5GSEF7VJP5I7OUK5573	Other	000000-00-0	Money Market Fund	1,090,000	1,090,000	XXX	01/01/2025	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Other	000000-00-0	Money Market Fund	520,000	520,000	XXX	01/01/2025	V
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Other	000000-00-0	Money Market Fund	3,440,000	3,440,000	XXX	01/01/2025	V
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other	000000-00-0	Money Market Fund	4,060,000	4,060,000	XXX	01/01/2025	V
0299999999 - Total					9,890,000	9,890,000	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	*
Bank of New York Mellon	New York, NY							14,142,887	XXX
JP Morgan Chase	Albany, NY					(6,614,883)	(3,809,153)	22,914,887	XXX
Moody National Bank	Galveston, TX					338,964	783,307	601,499	XXX
Wells Fargo	Houston, TX					659,004	513,222	507,458	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			199,296	199,248	199,207	XXX
0199999. Totals - Open Depositories		XXX	XXX			(5,417,619)	(2,313,376)	38,365,938	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			(5,417,619)	(2,313,376)	38,365,938	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			(5,417,619)	(2,313,376)	38,365,938	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
	UNITED STATES TREAS		06/25/2024	5.177	07/05/2024	44,974,151		32,313
	UNITED STATES TREAS		06/27/2024	5.191	07/11/2024	49,927,778		28,861
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						94,901,929		61,174
0109999999. Total - U.S. Government Bonds						94,901,929		61,174
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						94,901,929		61,174
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						94,901,929		61,174
825252-40-6	STIT Treasury Portfolio		06/27/2024	0.000		21,273,053	153,378	
	INVESCO LIQ MM		06/28/2024	0.000		9,900,000		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						31,173,053	153,378	
99C001-55-1	BONY CASH RESERVE FUND MONEY MKT		06/27/2024	0.000		18,287,923		
8309999999. Subtotal - All Other Money Market Mutual Funds						18,287,923		
8609999999 - Total Cash Equivalents						144,362,905	153,378	61,174