QUARTERLY STATEMENT

OF THE

American National Life Insurance Company of New York

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2021

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

2021

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021
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), (Area Code) (Telephone Number)

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

Primary Location of Books and Records 344 Route 9W (Street and Number)
Glenmont, NY, US 12077 (City or Town, State, Country and Zip Code), (Area Code) (Telephone Number)

Internet Website Address www.americannational.com

Statutory Statement Contact Jennifer Jo Duncan (Name), 518-431-5201 (Area Code) (Telephone Number)
jennifer.duncan@americannational.com (E-mail Address), 518-431-5978 (FAX Number)

OFFICERS

President	David Alan Behrens	Treasurer	Michelle Annette Gage
Secretary	Ilse JeLayne Hoffman #	Actuary	Kathryn Lentivech FSA

OTHER

James Edward Pozzi, Chairman & CEO	Johnny David Johnson #, EVP, Corporate Business Process Officer	James Walter Pangburn, EVP, Specialty Markets Sales and Marketing
John Frederick Simon #, EVP, Chief Life & Annuity Administrative Officer	Shannon Lee Smith, EVP, Chief Agencies Officer, Multiple Line	James Patrick Stelling, EVP, Health and Specialty Markets Operations
Timothy Allen Walsh #, EVP & COO	Dwain Allen Akins, SVP, Chief Compliance Officer	Michele Mackay Bartkowski, SVP, Finance
Scott Frank Brast, SVP, Chief Mortgage Loan & Real Estate Investment Officer	Scott Christopher Campbell, SVP, Chief Client Officer	Lee Chadwick Ferrell, SVP, IMG Marketing
James Lee Flinn #, SVP, Enterprise Risk Officer and P&C CRO	Deborah Kay Janson #, SVP, Corporate Office & Chief Business Planning Officer & Assistant Secretary	Robert Jay Kirchner #, SVP, Mortgage Loan & Real Estate Investments
Sara Liane Latham, SVP, Actuary	Anne Marie LeMire, SVP, Chief Securities Investment Officer	Bradley Wayne Manning, SVP, Life Claims & Customer Service Center
Michael Scott Marquis, SVP, Life Underwriting	Brody Jason Merrill #, SVP, CFO & Treasurer	Meredith Myron Mitchell #, SVP, Chief Information Officer
Michael Scott Nimmons, SVP, Internal Audit Services	Cecilia Guerrero Pardo #, SVP, Chief Human Resources Officer	Edward Bruce Pavelka, SVP, Life New Business & Administration
Ronald Clark Price, SVP, Career Life Agencies	Patrick Anthony Smith, SVP, Multiple Line Field Operations	

DIRECTORS OR TRUSTEES

David Alan Behrens	Irwin Max Herz Jr.	Johnny David Johnson
Edward Joseph Muhl	Matthew Richard Ostiguy	James Parker Payne #
Elvin Jerome Pederson	James Edward Pozzi	John Frederick Simon
Timothy Allen Walsh	James Daniel Yarbrough	

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.

David Alan Behrens President & Chief Marketing Officer	Ilse JeLayne Hoffman AVP, Corporate Secretary	Michelle Annette Gage Vice President, Controller & Treasurer

Subscribed and sworn to before me this
27th day of July, 2021

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,061,871,201		2,061,871,201	2,078,385,441
2. Stocks:				
2.1 Preferred stocks	2,629,630		2,629,630	4,101,988
2.2 Common stocks	41,963		41,963	45,870
3. Mortgage loans on real estate:				
3.1 First liens	519,298,501		519,298,501	500,375,758
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	5,046,596		5,046,596	4,993,304
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 7,269,128), cash equivalents ($ 44,554,236) and short-term investments ($ 3,012,318)	54,835,682		54,835,682	45,318,490
6. Contract loans (including $ .... premium notes)	34,440,574		34,440,574	35,694,142
7. Derivatives	8,305,447		8,305,447	8,245,754
8. Other invested assets	69,005,878		69,005,878	66,682,312
9. Receivables for securities			0	177,496
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,755,475,472	0	2,755,475,472	2,744,020,555
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	22,899,828		22,899,828	23,592,165
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	378,230	93,972	284,258	594,374
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	13,365,052		13,365,052	13,268,008
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	340,137		340,137	246,322
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	19		19	19
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	30,191,571	23,799,802	6,391,769	5,163,293
19. Guaranty funds receivable or on deposit	20,639		20,639	16,615
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)	358,015	358,015	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	2,623,561		2,623,561	1,248,578
24. Health care ($ ....) and other amounts receivable	643,223	643,223	0	0
25. Aggregate write-ins for other than invested assets	3,166,893	2,207,646	959,247	675,664
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,829,462,640	27,102,658	2,802,359,982	2,788,825,594
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,829,462,640	27,102,658	2,802,359,982	2,788,825,594
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Other receivables	552,657	109,939	442,718	551,636
2502. Prepaid state premium taxes	516,529	0	516,529	124,028
2503. Prepaid pension cost	3,328,646	3,328,646	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	(1,230,939)	(1,230,939)	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,166,893	2,207,646	959,247	675,664

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,388,907,100 less $ included in Line 6.3 (including $ Modco Reserve)	2,388,907,100	2,382,691,718
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	14,083,419	14,470,979
3. Liability for deposit-type contracts (including $ Modco Reserve)	76,655,760	78,284,278
4. Contract claims:		
4.1 Life	12,047,858	16,003,031
4.2 Accident and health	266,892	209,833
5. Policyholders' dividends/refunds to members $ 2,452 and coupons $ due and unpaid	2,452	2,704
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)	3,750,000	7,122,779
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	3,552,384	
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 $ 53,432 accident and health premiums	352,229	236,052
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 $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,071,266 ceded	1,071,266	1,028,951
9.4 Interest Maintenance Reserve		0
10. Commissions to agents due or accrued-life and annuity contracts $ 94,970 , accident and health $ 261,558 and deposit-type contract funds $	356,528	219,115
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	201,513	208,893
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	294,836	249,339
15.1 Current federal and foreign income taxes, including $ 573,914 on realized capital gains (losses)	1,630,756	1,954,900
15.2 Net deferred tax liability		
16. Unearned investment income	899,763	1,023,881
17. Amounts withheld or retained by reporting entity as agent or trustee	685,602	2,820,266
18. Amounts held for agents' account, including $ 83,422 agents' credit balances	83,422	23,708
19. Remittances and items not allocated	1,407,345	1,439,533
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 $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	39,051,112	33,251,490
24.02 Reinsurance in unauthorized and certified ($) companies	858,436	854,469
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,083,146	1,645,050
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	3,000,000	
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	10,444,680	10,827,496
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,561,686,500	2,554,568,465
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	2,561,686,500	2,554,568,465
29. Common capital stock	3,000,550	3,000,550
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	60,300,471	60,300,471
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	177,372,461	170,956,108
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)	237,672,932	231,256,579
38. Totals of Lines 29, 30 and 37	240,673,482	234,257,129
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,802,359,982	2,788,825,594
DETAILS OF WRITE-INS		
2501. Liability on derivative collateral	8,110,000	8,230,000
2502. Uncashed check reserve	2,334,680	2,597,496
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,444,680	10,827,496
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	49,867,642	45,078,149	89,065,139
2.	Considerations for supplementary contracts with life contingencies	569,989	234,737	498,400
3.	Net investment income	60,335,314	54,984,506	113,182,868
4.	Amortization of Interest Maintenance Reserve (IMR)	44,563	105,474	110,623
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	278,251	298,705	582,741
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	7,420	3,161	(34,326)
9.	Totals (Lines 1 to 8.3)	111,103,178	100,704,733	203,405,445
10.	Death benefits	14,052,998	16,191,826	33,808,884
11.	Matured endowments (excluding guaranteed annual pure endowments)	93,020	75,586	168,776
12.	Annuity benefits	18,077,574	15,697,447	37,098,537
13.	Disability benefits and benefits under accident and health contracts	1,489,909	1,400,743	2,765,753
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	45,435,896	28,341,104	70,699,736
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	1,298,155	1,306,854	2,661,013
18.	Payments on supplementary contracts with life contingencies	1,548,310	1,659,482	3,082,776
19.	Increase in aggregate reserves for life and accident and health contracts	5,821,116	9,885,485	10,451,900
20.	Totals (Lines 10 to 19)	87,816,978	74,558,526	160,737,376
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,283,364	3,624,457	7,181,949
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	5,460,962	5,182,359	10,679,568
24.	Insurance taxes, licenses and fees, excluding federal income taxes	808,119	972,932	1,977,056
25.	Increase in loading on deferred and uncollected premiums	(213,213)	(393,362)	117,956
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	579	101	300
28.	Totals (Lines 20 to 27)	98,156,789	83,945,013	180,694,205
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,946,390	16,759,720	22,711,240
30.	Dividends to policyholders and refunds to members	3,551,882	3,498,061	6,837,546
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,394,508	13,261,659	15,873,694
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,288,878	97,380	3,223,853
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)	7,105,630	13,164,279	12,649,841
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,221,333 (excluding taxes of $ 21,635 transferred to the IMR)	1,346,496	(1,126,097)	(2,003,634)
35.	Net income (Line 33 plus Line 34)	8,452,126	12,038,182	10,646,207
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	234,257,129	228,898,038	228,898,038
37.	Net income (Line 35)	8,452,126	12,038,182	10,646,207
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 443,635	1,934,926	(5,056,217)	(1,605,800)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,231,248	(2,007,181)	763,611
41.	Change in nonadmitted assets	(164,598)	1,335,621	(165,312)
42.	Change in liability for reinsurance in unauthorized and certified companies	(3,965)	(86,827)	(299,312)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(5,799,621)	1,853,043	(3,078,303)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
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)		0	
	50.3 Transferred to surplus		(2,000,000)	(2,000,000)
51.	Surplus adjustment:			
	51.1 Paid in	0		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital		2,000,000	2,000,000
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	766,237	141,268	(902,000)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	6,416,353	8,217,889	5,359,091
55.	Capital and surplus, as of statement date (Lines 36 + 54)	240,673,482	237,115,927	234,257,129
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	7,420	3,161	6,679
08.302.	Loss on sale or disposal of F&E			(41,005)
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	7,420	3,161	(34,326)
2701.	Fines and penalties to regulatory authorities	579	101	300
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	579	101	300
5301.	Change in pension and post retirement plans net of deferred tax	632,000	0	(802,782)
5302.	Change in deferred tax on non admitted items	134,237	141,268	(99,218)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	766,237	141,268	(902,000)

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	51,007,542	44,779,277	89,479,766
2. Net investment income	62,316,963	55,966,812	115,282,384
3. Miscellaneous income	285,671	301,851	548,398
4. Total (Lines 1 to 3)	113,610,176	101,047,940	205,310,548
5. Benefit and loss related payments	84,778,191	62,462,787	140,495,148
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	10,304,894	9,864,222	20,207,749
8. Dividends paid to policyholders	3,372,529	3,456,754	6,969,236
9. Federal and foreign income taxes paid (recovered) net of $ 1,221,494 tax on capital gains (losses)	3,855,990	419,825	15,840,092
10. Total (Lines 5 through 9)	102,311,604	76,203,588	183,512,225
11. Net cash from operations (Line 4 minus Line 10)	11,298,572	24,844,353	21,798,323
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	154,348,823	126,699,021	330,733,834
12.2 Stocks	1,500,000	0	1,500,010
12.3 Mortgage loans	24,131,733	5,374,470	39,421,407
12.4 Real estate	0	0	0
12.5 Other invested assets	10,546,770	3,585,360	6,841,319
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	266,014	0	(279,912)
12.7 Miscellaneous proceeds	5,896,730	1,240,838	3,677,281
12.8 Total investment proceeds (Lines 12.1 to 12.7)	196,690,070	136,899,689	381,893,939
13. Cost of investments acquired (long-term only):			
13.1 Bonds	139,363,248	207,269,895	334,644,868
13.2 Stocks	0	0	1,500,000
13.3 Mortgage loans	42,641,051	68,402,786	119,644,984
13.4 Real estate	292,437	51,016	204,967
13.5 Other invested assets	10,965,570	21,072,469	42,752,949
13.6 Miscellaneous applications	59,693	507,931	226,526
13.7 Total investments acquired (Lines 13.1 to 13.6)	193,321,999	297,304,096	498,974,293
14. Net increase (or decrease) in contract loans and premium notes	(1,253,568)	(558,507)	(1,308,562)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	4,621,639	(159,845,900)	(115,771,793)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	13,026,712	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,836,131)	(149,660)	(3,055,915)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(3,566,888)	(2,280,953)	2,026,388
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(6,403,019)	10,596,099	(1,029,527)
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)	9,517,191	(124,405,449)	(95,002,997)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	45,318,490	140,321,487	140,321,487
19.2 End of period (Line 18 plus Line 19.1)	54,835,682	15,916,038	45,318,490

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	28,712,811	27,641,611	55,144,124
3.	Ordinary individual annuities	21,856,061	18,018,812	34,880,738
4.	Credit life (group and individual)	343,159	349,492	718,371
5.	Group life insurance			0
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)	400,132	403,244	825,960
9.	A & H - other	1,848,482	1,950,831	3,853,245
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	53,160,645	48,363,990	95,422,438
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	53,160,645	48,363,990	95,422,438
14.	Deposit-type contracts	973,174	3,425,744	5,410,337
15.	Total (Lines 13 and 14)	54,133,819	51,789,734	100,832,775
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The New York State Department of Financial Services recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of New York.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices or permitted by the State of New York as of June 30, 2021 and December 31, 2020 is shown below:

	SSAP #	F/S Page	F/S Line #		2021		2020
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	8,452,126	$	10,646,207
(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	$	8,452,126	$	10,646,207
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	240,673,482	$	234,257,129
(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	$	240,673,482	$	234,257,129

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

No significant change.

C. Accounting Policy

1) No significant change.

2) The Company has no investment in mandatory convertible securities or SVO identified investments. Bonds not backed by other loans, with NAIC ratings of 6, are stated at the lower of amortized cost or SVO market value; all other NAIC ratings are stated at amortized cost using the scientific interest method.

3-5) No significant change.

6) Loan-backed securities are carried at amortized cost using the retrospective method.

7-13) No significant change.

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

A. Accounting Changes

NT 20-03: Troubled Debt Restructuring Due to COVID-19, was issued on April 15, 2020 by the NAIC's Statutory Accounting Principles Working Group. This interpretation clarifies that a modification of mortgage loan or bank loan terms in response to novel coronavirus disease (COVID-19) shall follow the provisions detailed in the April 7, 2020 "Interagency Statement on Loan Modifications and Reporting for Financial Institutions Working with Customers Affected by the Coronavirus", and the provisions of the Coronavirus Aid, Relief and Economic Security Act (CARES Act) in determining whether the modification shall be reported as a troubled debt restructuring within SSAP No. 36, Troubled Debt Restructuring.

The Company has elected to apply the guidance of this interpretation for COVID-19 related commercial loan modifications that would otherwise have been subject to the troubled debt restructuring guidance noted above. The interpretation is only applicable for the term of the loan modification, but solely with respect to any modification, including a forbearance arrangement, interest rate modification, a repayment plan, and other similar arrangement that defers or delays the payment of principal or interest for a loan that was not more than 30 days past due as of December 31, 2019.

This interpretation has been extended under Consolidated Appropriations Act signed by the President on December 27, 2020. It was applicable for the period beginning on March 1, 2020 and ending on the earlier of January 1, 2022, or the date that is 60 days after the date on which the national emergency concerning the COVID–19 outbreak declared by the President on March 13, 2020 under the National Emergencies Act (50 U.S.C. 1601 et seq.) terminates. This interpretation will automatically expire on January 2, 2022.

B. Corrections of Errors

During the current year's financial statement preparation, the Company discovered an error in the reporting of assets related to the pension plan for the prior year. In the prior year, change in non-admitted assets (included in Summary of Operations, Line 41) was overstated by $800,000, change in deferred tax on non-admitted items (included in Summary of Operations, Line 53) was understated by $168,000 and change in pension & post retirement plans (included in Summary of Operations, Line 53) was understated by $632,000.

During the current year's financial statement preparation, the Company also discovered an error between net investment income and unrealized gains on short-term bonds for the prior year. In the prior year, net investment income (included in Summary of Operations, Line 3) was overstated by $266,000, federal income tax expense (included in Summary of Operations, Line 32) was overstated by $56,000, current federal income payable (included in Liabilities, Line 15.1) was overstated by $56,000 and change in net unrealized gains (included in Summary of Operations, Line 38) was understated by $266,000.

These lines have been adjusted in the current year to correct for this error and also were adjusted in the 2020 audited financial statements.

In May 2020, the Company reclassified the $2,000,000 value of the American National Life Insurance Company of New York common capital stock prior to the merger with Farm Family Life Insurance Company in 2018 to gross paid in and contributed surplus. This reclassification was recorded in the Company's 2019 audited financial statements.

NOTE 3 Business Combinations and Goodwill

No significant change.

NOTE 4 Discontinued Operations

No significant change.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

B. Debt Restructuring

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages
No significant change.

D. Loan-Backed Securities

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

(2) At June 30, 2021, the Company did not have any securities within the scope of SSAP No. 43R, Revised Statutory Accounting for Loan-backed and Structured Securities, with a recognized other-than-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(3) At June 30, 2021, the Company did not hold any loan-backed and structured securities with a recognized credit-related other-than-temporary impairment.

(4)

a) The aggregate amount of unrealized losses:		
1. Less than 12 Months		
2. 12 Months or Longer	$	(118,239)
b)The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months		
2. 12 Months or Longer	$	320,105

(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, 2021, the Company believes it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. Although the investment securities above did not meet management's criteria for other-than-temporary impairment at this time, it is possible that future events or information could cause them to conclude that declines in value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
The Company has no repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company has no repurchase agreements transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company has no reverse repurchase agreements transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company has no repurchase agreements transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company has no reverse repurchase agreements transactions accounted for as a sale.

J. Real Estate
No significant change.

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

L. Restricted Assets
No significant change.

M. Working Capital Finance Investments
The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities
The Company has not offset or netted assets and liabilities in accordance with SSAP No. 64, Offsetting and Netting of Assets and Liabilities.

O. 5GI Securities
No significant change.

P. Short Sales
No significant change.

Q. Prepayment Penalty and Acceleration Fees
No significant change.

R. Reporting Entity's Share of Cash Pool by Asset Type
The Company does not participate in any cash pools.

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

NOTE 7 Investment Income
No significant change.

NOTE 8 Derivative Instruments

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

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees
The Company has no derivatives hedging variable annuity guarantees under SSAP No. 108.

NOTE 9 Income Taxes
No significant change.

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

There were no outstanding borrowings on the lines of credit at June 30, 2021 and December 31, 2020.

The Company has no long-term debt and no other short-term borrowing arrangements.

B. FHLB (Federal Home Loan Bank) Agreements
The Company has no Federal Home Loan Bank (FHLB) agreements.

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

A. Defined Benefit Plan
(1)-(3) No significant change.

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits 2021	Pension Benefits 2020	Postretirement Benefits 2021	Postretirement Benefits 2020	Special or Contractual Benefits Per SSAP No. 11 2021	Special or Contractual Benefits Per SSAP No. 11 2020
(4) Components of net periodic benefit cost						
a. Service cost	$ 31,014	$ 62,028				
b. Interest cost	$ 436,963	$ 873,927	$ 15,134	$ 30,268		
c. Expected return on plan assets	$ (787,050)	$ (1,574,107)				
d. Transition asset or obligation	$ 43,905	$ 87,809				
e. Gains and losses	$ 47,918	$ 95,835	$ (1,742)	$ (3,486)		
f. Prior service cost or credit			$ (1,044)	$ (2,090)		
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	$ (227,250)	$ (454,508)	$ 12,348	$ 24,692	$ -	$ -

(5)-(18) No significant change.

B. Defined Benefit Plan - Investment Policies and Strategies
No significant change.

C. The fair value of each class of plan assets
No significant change.

D. The overall expected long-term rate-of-return-on-assets assumption
No significant change.

E. Defined Contribution Plan
No significant change.

F. Multiemployer Plans
No significant change.

G. Consolidated/Holding Company Plans
No significant change.

H. Postemployment Benefits and Compensated Absences
No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
No significant change.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Total contingent liabilities: $ 42,575,020

The Company had aggregate commitments at June 30, 2021, to purchase other invested assets of $42,575,020 of which $8,001,232 is expected to be funded in 2021. The remaining balance of $34,573,788 will be funded in 2022 and beyond.

(2-3) The Company has made no guarantees under these commitments.

B. Assessments
No significant change.

C. Gain Contingencies
No significant change.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits
No significant change.

E. Joint and Several Liabilities
No significant change.

F. All Other Contingencies
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
The Company had no sales, transfers or servicing of financial assets and extinguishment of liabilities during the reporting periods.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant change.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant change.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock- Unaffiliated	$ 41,963				$ 41,963
Options			$ 8,305,447		$ 8,305,447
Total assets at fair value/NAV	$ 41,963	$ -	$ 8,305,447	$ -	$ 8,347,410

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

NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Options	$ 8,205,322	$ -	$ -	$ 1,426,511	$ 107,235	$ 1,581,280			$ (3,014,901)	$ 8,305,447
Total Assets	$ 8,205,322	$ -	$ -	$ 1,426,511	$ 107,235	$ 1,581,280	$ -	$ -	$ (3,014,901)	$ 8,305,447

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

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

(4) The market values of equity and debt securities are obtained from various pricing services. There has been no change in the valuation techniques and related inputs.

(5) The fair value information for derivative assets is included in the above tables.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

The fair value of mortgage loans is estimated using discounted cash flow analyses. Fair value is calculated on a loan by loan basis by applying a discount rate to expected cash flows from future installment and balloon payments. The discount rate takes into account general market trends and specific credit risk trends for the individual loan. Factors used to arrive at the discount rate include inputs from spreads based on U.S. Treasury notes and the loan's credit rating, region, property type, lien number, payment type and current status. The Company includes these fair values in Level 3.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 2,209,424,692	$ 2,061,871,201	$ -	$ 2,173,406,773	$ 36,017,918		
Common Stock-Unaffiliated	$ 41,963	$ 41,963	$ 41,963	$ -	$ -		
Preferred Stock	$ 2,808,430	$ 2,629,630	$ 2,808,430	$ -	$ -		
Surplus Debentures/BA Assets	$ 5,873,112	$ 4,860,095	$ -	$ -	$ 5,873,112		
Options	$ 8,305,447	$ 8,305,447	$ -	$ -	$ 8,305,447		
Mortgage Loans	$ 545,652,737	$ 519,298,501	$ -	$ -	$ 545,652,737		

D. Not Practicable to Estimate Fair Value
As of June 30, 2021, there were no financial instruments for which it is not practicable for the Company to estimate the fair value.

E. Investments measured using Net Asset Value
The Company had no investments measured using Net Asset Value.

NOTE 21 Other Items

A. Unusual or Infrequent Items
We cannot predict the level of disruption that will occur should the COVID-19 pandemic and its related macroeconomic risks continue for an extended period of time. Given this uncertainty, we are unable to quantify with reasonable confidence the expected impact of the COVID-19 pandemic on our future operations, financial condition, liquidity and results of operations. The wide-ranging social, economic and financial consequences of the COVID-19 pandemic and the possible effects of ongoing and future governmental action in response to COVID-19 compound this uncertainty. Additional information regarding risks and uncertainities related to the COVID-19 pandemic are set forth in Note 21, Other Items, of our 2020 Annual Statement. We are monitoring our liquidity needs closely.

As a result of the economic impact associated with COVID-19, the Company granted 12 loan modifications during 2020 with a total balance of $93.3 million in the form of forbearance of principal and interest payments for up to six months, extensions of maturity dates, and/or provisions for interest only payments. Modifications were primarily related to our loans to hotels, retail and parking operations. The Company approved additional modifications for 2 of these loans with unpaid principal balances of $16.6 million in the second quarter of 2021, which extended the forbearance of principal and interest payments and interest only provisions but also included a requirement for the payment of at least 20% of the total interest due during the extended modification period. The modified loans had an aggregate deferred interest of $160,380 as of June 30, 2021.

Also, as a result of the impacts of COVID-19, state insurance departments across the country had issued regulations that required us not to cancel policies for non-payment for varying amounts of time but generally for at least 90-day periods which began in March and early April 2020. The cancellation and grace periods have been lifted in most states.

At this time, our liquidity requirements have been and are expected to continue to be met by funds from operations.

B-I No significant change.

NOTE 22 Events Subsequent

On August 6, 2021, the Company's ultimate parent American National Group, Inc. ("ANAT") entered into an Agreement and Plan of Merger (the "Merger Agreement") with Brookfield Asset Management Reinsurance Partners Ltd. ("Brookfield Reinsurance") and Freestone Merger Sub Inc. ("Merger Sub"). On the terms and subject to the conditions of the Merger Agreement, at the closing, Merger Sub will merge with and into ANAT (the "Merger"), with ANAT continuing as the surviving entity, which will become an indirect, wholly-owned subsidiary of Brookfield Reinsurance.

The Merger is expected to close in the first half of 2022. It is subject to certain customary closing conditions, including antitrust clearance and receipt of insurance regulatory approvals, for a transaction of this type.

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company had no retrospectively rated contracts or contracts subject to redetermination during the reporting periods.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves on accident and health contracts as of December 31, 2020 were $7,779,699. As of June 30, 2021, $1,030,385 has been paid for claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $6,983,514 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on disability and credit lines of insurance. Therefore, there has been a $234,200 unfavorable prior-year development from December 31, 2020 to June 30, 2021. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements

No significant change.

NOTE 27 Structured Settlements

No significant change.

NOTE 28 Health Care Receivables

No significant change.

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant change.

NOTE 35 Separate Accounts

No significant change.

NOTE 36 Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1801075

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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. 12/31/2015

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). 06/13/2017

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
American National Registered Investment Advisor Inc	League City, Texas	NO	NO	NO	YES
ANICO Financial Services Inc	Galveston, Texas	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 2,895,331

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$ 64,914,005
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 64,914,005
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Anne Le Mire	I
Scott Brast	I

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 519,298,501
	1.14 Total Mortgages in Good Standing	$ 519,298,501
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 519,298,501
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
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

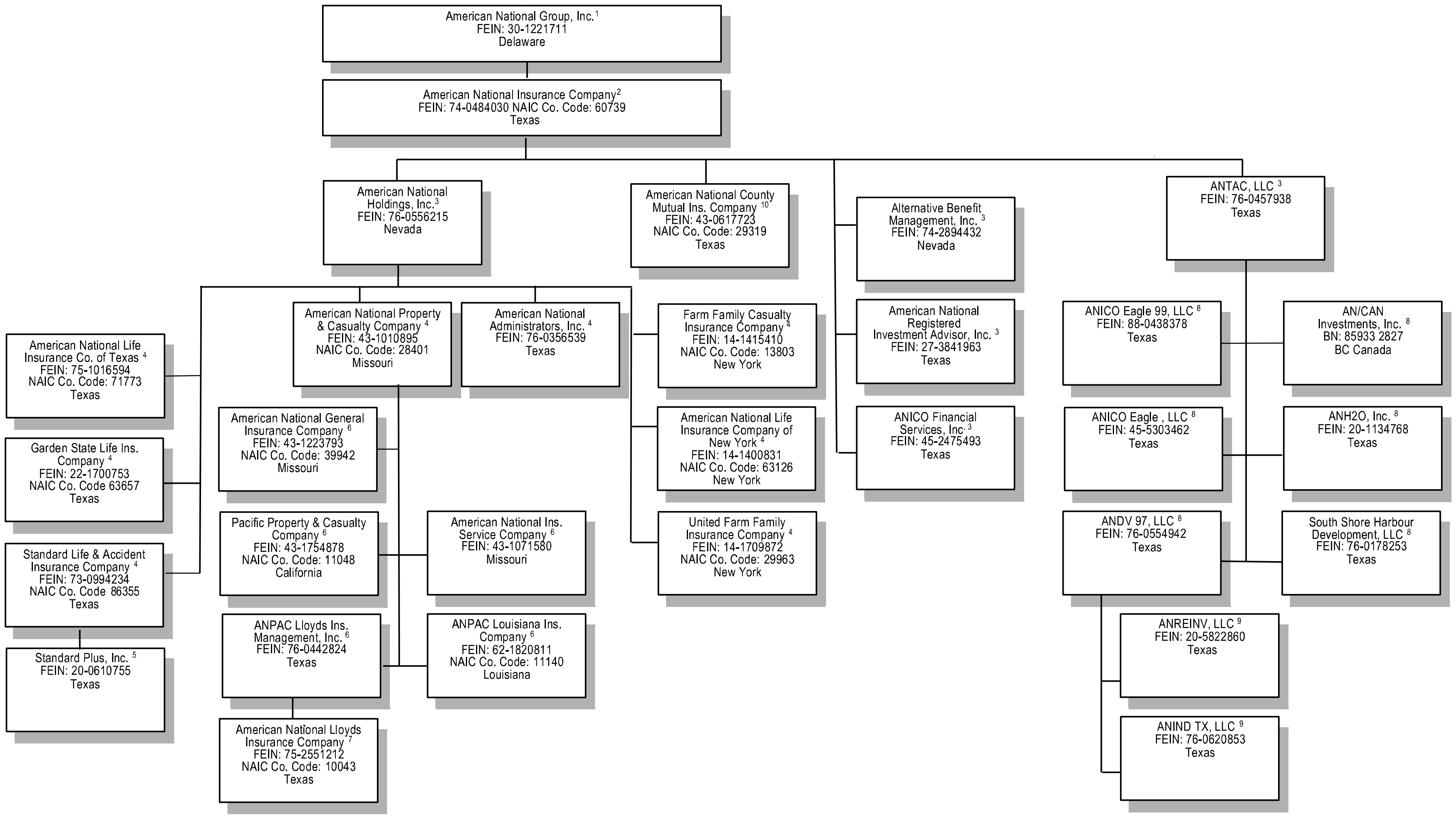
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	N	14,121				14,121	
2. Alaska AK	N	404				404	
3. Arizona AZ	N	15,092				15,092	
4. Arkansas AR	N	3,244				3,244	
5. California CA	N	26,848	300			27,148	
6. Colorado CO	N	14,813				14,813	
7. Connecticut CT	L	925,108	113,173	143,972		1,182,253	
8. Delaware DE	L	602,351	130,866	21,408		754,625	
9. District of Columbia DC	N	1,936				1,936	
10. Florida FL	N	243,345	56,871			300,216	
11. Georgia GA	N	23,215	1,627			24,842	
12. Hawaii HI	N	3,100				3,100	
13. Idaho ID	N	1,718				1,718	
14. Illinois IL	N	7,795				7,795	
15. Indiana IN	N	7,217				7,217	
16. Iowa IA	N	4,733	1,200			5,933	
17. Kansas KS	N	277				277	
18. Kentucky KY	N	7,657				7,657	
19. Louisiana LA	N	1,314				1,314	
20. Maine ME	L	558,291	80,997	70,107		709,395	
21. Maryland MD	L	597,542	17,966	64,169		679,677	
22. Massachusetts MA	L	1,042,834	164,005	191,562		1,398,401	
23. Michigan MI	N	6,805				6,805	
24. Minnesota MN	N	12,218				12,218	
25. Mississippi MS	N	2,667				2,667	
26. Missouri MO	N	11,465				11,465	
27. Montana MT	N	3,377				3,377	
28. Nebraska NE	N	2,838				2,838	
29. Nevada NV	N	6,927				6,927	
30. New Hampshire NH	L	655,562	119,850	106,537		881,949	
31. New Jersey NJ	L	2,708,946	269,616	255,703		3,234,265	28,024
32. New Mexico NM	N	9,805				9,805	
33. New York NY	L	15,765,635	19,925,528	1,156,216		36,847,379	945,150
34. North Carolina NC	N	109,313	64,480			173,793	
35. North Dakota ND	N					0	
36. Ohio OH	N	38,442				38,442	
37. Oklahoma OK	N	2,264				2,264	
38. Oregon OR	N	1,883				1,883	
39. Pennsylvania PA	L	409,694	25,487	32,922		468,103	
40. Rhode Island RI	L	282,410	17,621	36,502		336,533	
41. South Carolina SC	N	137,190	24,090			161,280	
42. South Dakota SD	N	3,507				3,507	
43. Tennessee TN	N	22,914	382,653			405,567	
44. Texas TX	N	53,959				53,959	
45. Utah UT	N	1,472	1,200			2,672	
46. Vermont VT	L	660,665	186,957	78,344		925,966	
47. Virginia VA	L	138,200	7,100	18,092		163,392	
48. Washington WA	N	11,678				11,678	
49. West Virginia WV	L	1,239,157	264,474	31,306		1,534,937	
50. Wisconsin WI	N	13,155				13,155	
51. Wyoming WY	N	2,101				2,101	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	100				100	
55. U.S. Virgin Islands VI	N	1,109				1,109	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	4,688				4,688	
58. Aggregate Other Aliens OT	XXX	423	0	0	0	423	0
59. Subtotal	XXX	26,423,524	21,856,061	2,206,840	0	50,486,425	973,174
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,821,433				2,821,433	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	331,431		69,804		401,235	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	29,576,388	21,856,061	2,276,644	0	53,709,093	973,174
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	29,576,388	21,856,061	2,276,644	0	53,709,093	973,174
98. Less Reinsurance Ceded	XXX	2,638,272		641,092		3,279,364	
99. Totals (All Business) less Reinsurance Ceded	XXX	26,938,116	21,856,061	1,635,552	0	50,429,729	973,174
DETAILS OF WRITE-INS							
58001. JPN Japan	XXX	170				170	
58002. UAE United Arab Emirates	XXX	253				253	
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	423	0	0	0	423	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 13
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 44

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

PART 1 - ORGANIZATIONAL CHART



(1) 22.7% owned by The Moody Foundation and 37.0% owned by the Libbie S. Moody Trust.
(2) 100.0% owned by American National Group, Inc.
(3) 100.0% owned by American National Insurance Company.
(4) 100.0% owned by American National Holdings, Inc.
(5) 100.0% owned by Standard Life and Accident Insurance Company.
(6) 100.0% owned by American National Property and Casualty Company (ANPAC).
(7) Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
(8) 100.0% owned by ANTAC, LLC.
(9) 100.0% owned by ANDV 97, LLC.
(10) Not a subsidiary company but managed by American National Insurance Company.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0408	American National Financial Group	60739	74-0484030	1343722	0		American National Insurance Company	TX	UIP	American National Group, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	86355	73-0994234	0	0		Standard Life and Accident Insurance Company	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	63657	22-1700753	0	0		Garden State Life Insurance Company	TX	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	63126	14-1400831	0	0		American National Life Insurance Company of New York	NY	RE	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	13803	14-1415410	0	0		Farm Family Casualty Insurance Company	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	29963	14-1709872	0	0		United Farm Family Insurance Company	NY	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	28401	43-1010895	1343946	0		American National Property and Casualty Company	MO	IA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	Y	
0408	American National Financial Group	39942	43-1223793	0	0		American National General Insurance Company	MO	IA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	29319	43-0617723	0	0		American National County Mutual Insurance Company	TX	IA	American National Insurance Company	Management	0.000	American National Group, Inc.	N	
0408	American National Financial Group	10043	75-2551212	0	0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Management	0.000	American National Group, Inc.	N	
0408	American National Financial Group	11048	43-1754878	0	0		Pacific Property and Casualty Company	CA	IA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
0408	American National Financial Group	11140	62-1820811	0	0		ANPAC Louisiana Insurance Company	LA	IA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
		00000	30-1221711	0	1801075	NASDAQ	American National Group, Inc.	DE	UIP	Libbie S. Moody Trust	Ownership	0.370	Moody National Bank	N	
		00000	30-1221711	0	1801075	NASDAQ	American National Group, Inc.	DE	UIP	The Moody Foundation	Ownership	0.227	Elizabeth Moody, Ross R. Moody, Frances Moody-Dahlberg	N	
		00000	76-0556215	0	0		American National Holdings, Inc.	NV	UDP	American National Insurance Company	Ownership	1.000	American National Group, Inc.	Y	
		00000	76-0457938	0	0		ANTAC, LLC	TX	NIA	American National Insurance Company	Ownership	1.000	American National Group, Inc.	Y	
		00000	27-3841963	0	1518195		American National Registered Investment Advisor, Inc.	TX	NIA	American National Insurance Company	Ownership	1.000	American National Group, Inc.	N	
		00000	74-2894432	0	0		Alternative Benefit Management, Inc.	NV	NIA	American National Insurance Company	Ownership	1.000	American National Group, Inc.	N	
		00000	45-2475493	0	0		ANICO Financial Services, Inc.	TX	NIA	American National Insurance Company	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0356539	0	0		American National Administrators, Inc.	TX	NIA	American National Holdings, Inc.	Ownership	1.000	American National Group, Inc.	N	
		00000	43-1071580	0	0		American National Insurance Service Company	MO	NIA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0442824	0	0		ANPAC Lloyds Insurance Management, Inc.	TX	NIA	American National Property and Casualty Company	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0620853	0	0		ANIND TX, LLC	TX	NIA	ANDV 97, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	20-5822860	0	0		ANREINV, LLC	TX	NIA	ANDV 97, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0554942	0	0		ANDV 97, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	45-5303462	0	0		ANICO Eagle, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	88-0438378	0	0		ANICO Eagle 99, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	85-9332827	0	0		AN/CAN Investments, Inc.	CAN	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	20-1134768	0	0		ANH2O, Inc.	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	76-0178253	0	0		South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	1.000	American National Group, Inc.	N	
		00000	20-0610755	0	0		Standard Plus, Inc.	TX	NIA	Standard Life and Accident Insurance Company	Ownership	1.000	American National Group, Inc.	N	

Asterisk	Explanation

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.	NO

Explanation:

1.

2.

3.

5.

6.

8.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 3 1 2 6 2 0 2 1 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 1 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 1 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 1 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 1 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 1 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Disallowed interest maintenance reserve	441,780	441,780	0	0
2505. Overfunded postretirement plan asset	55,843	55,843	0	0
2506. Prepaid expenses	22,181	22,181	0	0
2507. Overfunded pension plan asset	(1,750,743)	(1,750,743)	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	(1,230,939)	(1,230,939)	0	0

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,993,304	5,400,281
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	292,437	204,967
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		0
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	239,145	611,944
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	5,046,596	4,993,304
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	5,046,596	4,993,304

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	500,375,758	418,989,331
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	23,188,634	78,267,037
	2.2 Additional investment made after acquisition	19,452,417	41,377,947
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	24,131,733	39,421,407
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(413,426)	(1,162,849)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	519,298,501	500,375,758
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	519,298,501	500,375,758
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	519,298,501	500,375,758

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	66,682,312	30,733,360
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,000,000	5,321,709
	2.2 Additional investment made after acquisition	9,965,570	37,431,240
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	23,723	43,044
5.	Unrealized valuation increase (decrease)	1,881,043	(5,722)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	10,546,770	6,841,319
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	69,005,878	66,682,312
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	69,005,878	66,682,312

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	2,082,533,299	2,085,457,730
2.	Cost of bonds and stocks acquired	139,363,248	336,144,868
3.	Accrual of discount	1,124,542	2,042,203
4.	Unrealized valuation increase (decrease)	65,792	(124,205)
5.	Total gain (loss) on disposals	252,769	30,843
6.	Deduct consideration for bonds and stocks disposed of	159,165,507	334,328,518
7.	Deduct amortization of premium	2,812,599	5,207,749
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	135,434	3,576,547
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,316,684	2,094,674
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,064,542,794	2,082,533,299
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	2,064,542,794	2,082,533,299

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)	915,935,723	327,337,973	331,519,393	660,977	915,935,723	912,415,280	0	910,437,014
2. NAIC 2 (a)	1,106,839,805	30,967,111	29,515,674	(1,144,863)	1,106,839,805	1,107,146,379	0	1,113,005,390
3. NAIC 3 (a)	74,346,029	0	13,097,002	(443,202)	74,346,029	60,805,825	0	76,663,467
4. NAIC 4 (a)	7,113,687	0	7,073	32,485	7,113,687	7,139,099	0	5,607,250
5. NAIC 5 (a)	3,131,926	4,216,392	863,230	(25,168)	3,131,926	6,459,920	0	3,057,509
6. NAIC 6 (a)	1,325,886	0	105,224	0	1,325,886	1,220,662	0	1,459,519
7. Total Bonds	2,108,693,056	362,521,476	375,107,596	(919,771)	2,108,693,056	2,095,187,165	0	2,110,230,149
PREFERRED STOCK								
8. NAIC 1	0				0	0		0
9. NAIC 2	2,601,987	0	1,500,000	66,043	2,601,987	1,168,030	0	2,601,987
10. NAIC 3	1,461,600				1,461,600	1,461,600		1,500,000
11. NAIC 4	0				0	0		0
12. NAIC 5	0				0	0		0
13. NAIC 6	0				0	0		0
14. Total Preferred Stock	4,063,587	0	1,500,000	66,043	4,063,587	2,629,630	0	4,101,987
15. Total Bonds and Preferred Stock	2,112,756,643	362,521,476	376,607,596	(853,728)	2,112,756,643	2,097,816,795	0	2,114,332,136

(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 $ 30,303,646 ; NAIC 2 $ 3,012,318 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	3,012,318	XXX	3,030,750	46,500	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,028,592	3,482,357
2.	Cost of short-term investments acquired		6,511,979
3.	Accrual of discount		18,493
4.	Unrealized valuation increase (decrease)		(279,912)
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals		6,714,496
7.	Deduct amortization of premium	16,274	(10,171)
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,012,318	3,028,592
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,012,318	3,028,592

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)	8,245,754
2.	Cost Paid/(Consideration Received) on additions	2,778,830
3.	Unrealized Valuation increase/(decrease)	165,713
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,553,521
6.	Considerations received/(paid) on terminations	5,438,371
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)	8,305,447
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	8,305,447

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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	8,305,447	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		8,305,447
4.	Part D, Section 1, Column 6	8,305,447	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check		
7.	Part A, Section 1, Column 16	8,305,447	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		8,305,447
10.	Part D, Section 1, Column 9	8,305,447	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	40,275,561	137,152,112
2.	Cost of cash equivalents acquired	796,279,980	2,055,014,923
3.	Accrual of discount	23,786	411,537
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals	792,025,091	2,152,303,011
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	44,554,236	40,275,561
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	44,554,236	40,275,561

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Building	Glenmont	NY	01/01/1985					292,437
0199999. Acquired by Purchase					0	0	0	292,437
0399999 - Totals					0	0	0	292,437

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	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
161701	FORT WORTH	TX		04/30/2008	3.500		426,972	3,450,000
400401	AUSTIN	TX		05/28/2019	5.250		899,691	13,200,000
400601	MURRAY	UT		09/17/2019	5.000		460,047	18,600,000
400701	SAN MARCOS	TX	S	09/27/2019	5.000		4,736,167	40,500,000
400801	BEAVERCREEK	OH	S	03/26/2020	4.500		973,830	16,950,000
801001	PLAINFIELD	IN		01/01/2018	3.500		60,151	10,800,000
807401	SAN JOSE	CA	S	03/03/2021	3.750		174,463	9,000,000
807601	CHARLOTTE	NC		06/01/2021	3.750	7,761,000		14,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						7,761,000	7,731,321	126,900,000
0899999. Total Mortgages in good standing						7,761,000	7,731,321	126,900,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						7,761,000	7,731,321	126,900,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
160101	LONG BEACH	CA		05/26/2004	06/09/2021	1,733,428	0	1,625	0	0	1,625	0	1,715,011	1,723,129	0		0
164701	HOUSTON	TX		06/01/2015	05/14/2021	2,575,670	0	1,339	0	0	1,339	0	2,540,813	2,555,472	0		0
164702	HOUSTON	TX		05/11/2017	05/14/2021	456,053	0	1,311	0	0	1,311	0	452,132	455,430	0		0
803801	TUCSON	AZ		08/08/2018	05/12/2021	5,225,129	0	13,171	0	0	13,171	0	5,191,083	5,200,862	0		0
803802	TUCSON	AZ		08/08/2018	05/12/2021	1,684,200	0	8,323	0	0	8,323	0	1,693,384	1,693,384	0		0
0199999. Mortgages closed by repayment						11,674,480	0	25,769	0	0	25,769	0	11,592,423	11,628,278	0	0	0
161701	FORT WORTH	TX		04/30/2008		1,955,691		447			447		10,260	10,260			0
163501	ALBANY	GA		11/29/2012		1,484,366		190			190		49,342	49,342			0
163801	THE WOODLANDS	TX		12/17/2013		2,106,695		815			815		29,343	29,343			0
163901	OMAHA	NE		06/26/2014		4,018,482		286			286		33,787	33,787			0
164201	HOUSTON	TX		11/06/2014		2,569,600		378			378		27,702	27,702			0
164301	SUWANEE	GA		12/16/2014		5,385,639		1,038			1,038		44,299	44,299			0
164401	SPRING	TX		12/17/2014		3,503,792		506			506		28,446	28,446			0
164501	NOVI	MI		02/02/2015		4,443,603		324			324		37,213	37,213			0
164601	WILMINGTON	NC		02/10/2015		2,589,319		312			312		57,660	57,660			0
164801	MATTHEWS	NC		10/01/2015		3,041,574		218			218		24,871	24,871			0
164901	VERNON HILLS	IL		12/16/2015		4,444,166		325			325		42,598	42,598			0
165001	PHOENIX	AZ		03/01/2016		3,758,826		280			280		43,541	43,541			0
165201	DENVER	CO		04/04/2016		4,264,501		300			300		32,475	32,475			0
165301	ANNAPOLIS	MD		05/26/2016		6,072,419		900			900		69,146	69,146			0
165401	BRIGHTON	NY		05/26/2016		5,448,465		362			362		36,806	36,806			0
165501	CORTLANDVILLE	NY		05/26/2016		4,696,952		312			312		31,730	31,730			0
165601	NORFOLK	VA		10/05/2016		4,897,529					0		38,019	38,019			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
165701	BUFORD	GA		12/08/2016		9,731,977		2,583			2,583		69,992	69,992			0
165801	COTTONWOOD HEIGHTS	UT		06/12/2017		11,764,126		9,162			9,162		72,858	72,858			0
165901	GLENDALE	AZ		08/29/2017		5,525,010		750			750		38,234	38,234			0
166001	MISSION VIEJO	CA		08/29/2017		1,757,445		119			119		11,774	11,774			0
800301	GREENVILLE	SC		10/30/2003		639,619		65			65		16,107	16,107			0
400201	LAYTON	UT		08/02/2018		6,454,710					0		22,533	22,533			0
800401	MISSOURI CITY	TX		12/11/2014		1,564,047		125			125		20,807	20,807			0
800501	NORTHVILLE	MI		06/10/2015		2,706,383		188			188		15,344	15,344			0
800801	BEAUMONT	TX		09/17/2015		1,536,239		117			117		18,554	18,554			0
800901	VERNON HILLS	IL		01/12/2016		2,521,316		188			188		27,394	27,394			0
801001	PLAINFIELD	IN		04/19/2016		2,753,691		261			261		7,360	7,360			0
801101	HOUSTON	TX		04/25/2016		2,658,582		188			188		20,373	20,373			0
801301	CLEVELAND	OH		06/29/2016		2,795,415		392			392		21,059	21,059			0
801401	CLEVELAND	OH		10/27/2016		4,766,158		332			332		23,418	23,418			0
801601	DE PERE	WI		12/08/2016		4,603,980		319			319		45,744	45,744			0
801701	WILMINGTON	NC		12/19/2016		1,817,296		125			125		12,791	12,791			0
801901	SAN FRANCISCO	CA		01/24/2017		2,353,842		235			235		17,460	17,460			0
802101	BOURBONNAIS	IL		06/07/2017		4,412,212		611			611		30,817	30,817			0
802401	SANTA CLARA	CA		09/07/2017		4,658,256		328			328		46,111	46,111			0
802601	ALBUQUERQUE	NM		09/15/2017		5,715,658		808			808		57,990	57,990			0
802901	ALBUQUERQUE	NM		09/15/2017		4,475,817		611			611		30,790	30,790			0
803001	ALBUQUERQUE	NM		09/15/2017		3,909,188		534			534		26,892	26,892			0
803101	ALBUQUERQUE	NM		09/15/2017		3,045,401		416			416		20,950	20,950			0
803401	LAS VEGAS	NV		04/24/2018		2,580,999		344			344		16,187	16,187			0
803601	ARVADA	CO		06/26/2018		16,376,985		4,500			4,500		96,043	96,043			0
803701	DICKINSON	TX		07/16/2018		4,991,214		1,300			1,300		30,977	30,977			0
803901	KATONAH	NY		09/25/2018		8,156,990		2,052			2,052		45,551	45,551			0
804001	MOUNT KISCO	NY		09/27/2018		12,488,838		3,143			3,143		69,741	69,741			0
804201	ROCKWALL	TX		10/11/2018		14,176,899		1,785			1,785		72,435	72,435			0
804301	PROVO	UT		10/16/2018		7,722,612		1,013			1,013		44,610	44,610			0
804601	CHICAGO	IL		11/13/2018		9,291,268		7,369			7,369		59,190	59,190			0
804701	PORTLAND	OR		12/05/2018		9,859,988		1,238			1,238		49,762	49,762			0
804901	HILLSBORO	OR		01/29/2019		4,732,470		848			848		23,251	23,251			0
805001	SOUTH JORDAN	UT		02/19/2019		6,597,672		828			828		31,098	31,098			0
805101	LOGAN	UT		03/19/2019		2,374,877		156			156		19,214	19,214			0
805401	PORTLAND	OR		04/25/2019		9,957,917		1,250			1,250		16,792	16,792			0
805801	IDAHO FALLS	ID		06/06/2019		8,463,875		1,063			1,063		28,606	28,606			0
806001	HOUSTON	TX		10/08/2019		2,229,636		201			201		6,322	6,322			0
807001	MELROSE PARK	IL		04/29/2020		3,848,200		366			366		18,622	18,622			0
807101	ST. CHARLES	IL		05/28/2020		13,775,251		1,183			1,183		182,272	182,272			0
807201	MONTCLAIR	CA		09/10/2020		6,925,710		292			292		87,056	87,056			0
807301	COLUMBUS	OH		12/17/2020		18,606,500		1,558			1,558		106,350	106,350			0
0299999. Mortgages with partial repayments						320,005,883	0	55,938	0	0	55,938	0	2,316,671	2,316,671	0	0	0
0599999 - Totals						331,680,363	0	81,707	0	0	81,707	0	13,909,094	13,944,949	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Equity Fund 7064 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Morgan Stanley AIP		06/21/2018		0	930,159		3,755,308	1.660
	Equity Fund 7078 - CVC Credit Partners US Direct Lending Fund II,	New York	NY	CVC Credit Partners US Direct Lending Fu		09/24/2018		0	17,125		78,076	4.651
	Equity Fund 7086 - Northstar Mezzanine Partners VII Feeder LP	Minneapolis	MN	Northstar Capital, LLC		10/30/2019		0	4,598		265,161	0.138
	Equity Fund 7088 - Comvest Credit Partners V, LP	West Palm Beach	FL	Comvest Capital		11/25/2019		0	1,516,000		10,020,409	2.356
	Equity Fund 7099 - Crescent Private Credit Partners Levered Unitra	Los Angeles	CA	Crescent Capital Group		12/31/2019		0	46,138		490,937	1.561
	Equity Fund 7101 - Benefit Street Partners SOF II	New York	NY	Benefit Street Partners, LLC		04/01/2020		0	701,838		1,898,611	1.316
	Equity Fund 7105 - LBC Credit Partners V, LP	Radnor	PA	LBC Credit Partners		07/01/2020		0	1,000,000		7,000,000	1.657
2599999. Joint Venture Interests - Other - Unaffiliated								0	4,215,858	0	23,508,502	XXX
4899999. Total - Unaffiliated								0	4,215,858	0	23,508,502	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	4,215,858	0	23,508,502	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Equity Fund 7064 - Morgan Stanley AIP DCO Fund II, LP	West Conshohocken	PA	Return of Capital	06/21/2018	06/03/2021	34,607					0		34,607	34,607			0	
	Equity Fund 7069 - Centre Lane Partners Master Credit Fund II, LP	New York	NY	Return of Capital	10/31/2018	06/21/2021	1,230,985					0		1,230,985	1,230,985			0	
	Equity Fund 7072 - Metropolitan Partners Fund V, LP	New York	NY	Return of Capital	12/12/2018	06/29/2021	791,755					0		791,755	791,755			0	
	Equity Fund 7083 - First Eagle Direct Lending Fund I	New York	NY	Return of Capital	08/26/2019	05/05/2021	277,586					0		277,586	277,586			0	
	Equity Fund 7088 - Comvest Credit Partners V, LP	West Palm Beach	FL	Return of Capital	11/25/2019	04/28/2021	2,590,010					0		2,590,010	2,590,010			0	
	Equity Fund 7093 - Deerpath Capital Advantage V (US), LP	Fort Lauderdale	FL	Return of Capital	12/12/2019	06/30/2021	755,856					0		755,856	755,856			0	
	Equity Fund 7097 - Kayne Senior Credit Fund IV, LP	Los Angeles	CA	Return of Capital	01/30/2020	04/07/2021	281,289					0		281,289	281,289			0	
2599999. Joint Venture Interests - Other - Unaffiliated							5,962,088	0	0	0	0	0	0	5,962,088	5,962,088	0	0	0	0
4899999. Total - Unaffiliated							5,962,088	0	0	0	0	0	0	5,962,088	5,962,088	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							5,962,088	0	0	0	0	0	0	5,962,088	5,962,088	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02209S-BJ-1	ALTRIA GROUP INC		05/04/2021	MORGAN, STANLEY		2,091,020	2,000,000	0	2.B FE
03060N-AD-2	AMERICO LIFE INC		05/26/2021	VARIOUS		6,061,500	6,000,000	18,400	2.C FE
10921U-2C-1	BRIGHTHOUSE FINANCIA		06/16/2021	BOK Financial Securities		3,024,810	3,000,000	3,100	1.G FE
19565C-AA-8	COLONIAL ENTERPRISES		04/16/2021	J.P. MORGAN		2,650,116	2,450,000	34,283	1.G FE
276480-AJ-9	EASTERN GAS TRAN		06/24/2021	CONVERSION TAX FREE EXCHANGE		498,379	499,000	449	2.A FE
38150A-GS-8	GOLDMAN SACHS GR		06/29/2021	CANTOR, FITZGERALD & CO.		3,000,000	3,000,000	0	2.A
431116-AE-2	HIGHMARK INC		05/05/2021	BANK OF AMERICA		2,999,220	3,000,000	0	2.B FE
459200-KA-8	INTERNATIONAL BUSINE		04/06/2021	BANK OF AMERICA		2,193,220	2,000,000	27,806	1.G FE
50540R-AY-8	LABORATORY CORP AMER		05/12/2021	WELLS FARGO		2,989,560	3,000,000	0	2.B FE
59217G-EG-0	MET LIFE GLOB FUNDING I		04/26/2021	SOUTHWEST SECURITIES		2,117,040	2,000,000	3,114	1.D FE
63111X-AD-3	NASDAQ INC		04/23/2021	J.P. MORGAN		1,862,860	2,000,000	11,550	2.B FE
70213B-AB-7	PARTNERRE FINANCE B		05/18/2021	BOK Financial Securities		4,494,446	4,080,000	57,868	1.G FE
74368C-BC-7	PROTECTIVE LIFE GLOB		05/04/2021	MORGAN, STANLEY		2,014,820	2,000,000	2,157	1.E FE
79588T-AD-2	SAMMONS FINANCIAL GR		04/16/2021	MORGAN, STANLEY		3,011,730	3,000,000	1,117	2.A FE
89683L-AA-8	TRP 2021-2 LLC		06/02/2021	OPPENHEIMER & CO., INC.		4,021,250	4,000,000	0	1.F FE
959802-BA-6	WESTERN UN CO		05/26/2021	SOUTHWEST SECURITIES		7,810,600	8,000,000	31,090	2.B FE
064159-4A-1	BANK NOVA SCOTIA B C	A	06/21/2021	CITIGROUP GLOBAL MARKETS INC		4,996,150	5,000,000	0	1.F FE
064159-Q8-2	BANK NOVA SCOTIA B C	A	05/26/2021	SOUTHWEST SECURITIES		4,775,000	5,000,000	16,875	1.G FE
00131L-AJ-4	AIA GROUP LTD HONG K	D	05/06/2021	RBC Capital Markets		3,250,410	3,000,000	9,281	1.E FE
22533A-E6-0	CREDIT AGRICOLE	D	06/28/2021	FTN FINANCIAL		5,000,000	5,000,000	0	1.E
50220P-AD-5	LSEGA FINANCING PLC	D	04/09/2021	J.P. MORGAN		1,995,960	2,000,000	972	1.G FE
686330-AN-1	ORIX CORP	D	04/12/2021	BANK OF AMERICA		975,080	1,000,000	2,188	1.G FE
05601@-AA-8	BSP SOF II STRUCTURED NT		06/29/2021	DIRECT		4,216,392	4,216,392	0	5.C IF
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		05/26/2021	VARIOUS		600,863	600,863	0	2.A PL
23248Q-AA-4	CVC CREDIT PARTERS U.S DIRECT SENIOR NOT		06/18/2021	DIRECT		513,742	513,742	0	1.F PL
23248Q-AB-2	CVC CREDIT PARTERS U.S DIRECT JUNIOR NOT		06/18/2021	DIRECT		39,958	39,958	0	1.F PL
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		06/07/2021	DIRECT		41,379	41,379	0	2.A PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						77,245,505	76,441,334	220,250	XXX
8399997. Total - Bonds - Part 3						77,245,505	76,441,334	220,250	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						77,245,505	76,441,334	220,250	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						77,245,505	XXX	220,250	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE American National Life Insurance Company of New York

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
150528-RU-3	CEDAR RAPIDS IOWA		06/23/2021	CALL at 100.000		1,345,000	1,345,000	1,345,000	1,345,000	0	0	0	0	0	1,345,000	0	0	0	24,150	06/01/2026	1.B FE
602366-NV-4	MILWAUKEE WIS		06/07/2021	CALL at 100.000		500,000	500,000	492,645	497,664	0	281	0	281	0	497,945	0	2,055	2,055	11,924	05/15/2024	1.F FE
613579-W5-6	MONTGOMERY CNTY PA		04/01/2021	CALL at 100.000		20,000	20,000	20,295	20,012	0	(12)	0	(12)	0	20,000	0	0	0	420	10/01/2021	1.G
613579-Y4-7	MONTGOMERY CNTY PA		04/01/2021	CALL at 100.000		980,000	980,000	979,705	979,967	0	11	0	11	0	979,978	0	22	22	20,580	10/01/2021	1.A FE
686053-HE-2	OREGON SCH BRDS ASSN		06/30/2021	MATURITY		500,000	500,000	503,010	500,180	0	(180)	0	(180)	0	500,000	0	0	0	10,288	06/30/2021	1.C FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,345,000	3,345,000	3,340,655	3,342,823	0	100	0	100	0	3,342,923	0	2,077	2,077	67,362	XXX	XXX
155839-DM-2	CENTRAL WASH UNIV SY		05/01/2021	SINKING FUND REDEMPTION		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,750	05/01/2022	1.E FE
31292G-6L-5	FHLMC PC GOL C00875		06/01/2021	MBS PAYDOWN		356	356	357	356	0	0	0	0	0	356	0	0	0	12	10/15/2029	1.B
31293X-W6-1	FHLMC PC GOL C32469		06/01/2021	MBS PAYDOWN		234	234	235	234	0	0	0	0	0	234	0	0	0	7	11/01/2029	1.B
31371J-6Z-2	FNMA PASSTHRU 253888		06/01/2021	MBS PAYDOWN		907	907	881	908	0	(1)	0	(1)	0	907	0	0	0	20	07/01/2031	1.B
3137A4-YR-2	FHLMC REMIC SERIES		06/01/2021	MBS PAYDOWN		107,756	107,756	96,841	107,292	0	463	0	463	0	107,756	0	0	0	1,563	01/15/2026	1.B
31387V-U8-0	FNMA PASSTHRU 595607		06/01/2021	MBS PAYDOWN		555	555	548	554	0	0	0	0	0	555	0	0	0	15	07/01/2031	1.B
31392F-XU-6	FNMA REMIC TRUST		06/01/2021	MBS PAYDOWN		25,694	25,694	25,823	25,684	0	10	0	10	0	25,694	0	0	0	585	12/25/2022	1.B
31393N-QT-9	FHLMC REMIC SERIES		06/01/2021	MBS PAYDOWN		3,397	3,397	3,427	3,397	0	0	0	0	0	3,397	0	0	0	78	02/15/2023	1.B
31393V-F9-7	FHLMC REMIC SERIES		06/01/2021	MBS PAYDOWN		43,039	43,039	43,577	43,060	0	(21)	0	(21)	0	43,039	0	0	0	891	06/15/2023	1.B
38378D-AH-8	GNMA REMIC TRUST		04/01/2021	MBS PAYDOWN		68,016	68,016	73,351	82,172	0	(14,156)	0	(14,156)	0	68,016	0	0	0	794	07/20/2039	1.B
63607V-AA-4	NATIONAL FIN AUTH N		04/01/2021	SINKING FUND REDEMPTION		15,000	15,000	15,584	15,011	0	(11)	0	(11)	0	15,000	0	0	0	215	07/01/2035	2.B FE
74443D-DU-2	PUBLIC FIN AUTH WIS		06/01/2021	SINKING FUND REDEMPTION		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,565	06/01/2028	2.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues						434,954	434,954	430,624	448,668	0	(13,716)	0	(13,716)	0	434,954	0	0	0	8,495	XXX	XXX
008117-AN-3	AETNA INC		06/01/2021	MATURITY		502,468	500,000	496,830	499,841	0	159	0	159	0	500,000	0	0	0	10,313	06/01/2021	2.B FE
09247X-AH-4	BLACKROCK INC		05/24/2021	MATURITY		750,000	750,000	779,120	751,464	0	(1,464)	0	(1,464)	0	750,000	0	0	0	15,938	05/24/2021	1.D FE
12326Q-AA-2	BUSINESS JET SEC LLC		06/15/2021	MBS PAYDOWN		286,884	286,884	295,460	287,455	0	(571)	0	(571)	0	286,884	0	0	0	5,820	07/15/2034	1.G FE
12327F-AA-5	BUSINESS JET SEC LLC		06/15/2021	MBS PAYDOWN		240,494	240,494	242,298	240,494	0	0	0	0	0	240,494	0	0	0	3,077	11/15/2035	1.G FE
12563L-AL-1	CLU FDG VI LLC		06/18/2021	MBS PAYDOWN		6,941,853	6,941,853	7,044,321	7,045,692	0	(103,839)	0	(103,839)	0	6,941,853	0	0	0	128,092	05/18/2044	1.F FE
12665U-AA-2	CVS PTC 2013		06/10/2021	SINKING FUND REDEMPTION		44,631	44,631	47,535	44,711	0	(80)	0	(80)	0	44,631	0	0	0	875	01/10/2036	2.B S
141781-AY-0	CARGILL INC		05/14/2021	MATURITY		250,000	250,000	253,775	250,169	0	(169)	0	(169)	0	250,000	0	0	0	5,384	05/14/2021	1.F FE
17252M-AK-6	CINTAS CORP NO 2		06/01/2021	MATURITY		2,000,000	2,000,000	2,010,300	2,000,522	0	(522)	0	(522)	0	2,000,000	0	0	0	43,000	06/01/2021	1.G FE
23311R-AE-6	DCP MIDSTREAM LLC		06/30/2021	CALL at 100.000		5,000,000	5,000,000	5,289,550	5,020,213	0	(20,213)	0	(20,213)	0	5,000,000	0	0	0	178,125	09/30/2021	3.A FE
23355L-AA-4	DXC TECHNOLOGY CO		04/15/2021	CALL at 105.493		3,164,790	3,000,000	3,046,130	3,016,592	0	(16,592)	0	(16,592)	0	3,000,000	0	0	0	242,665	09/18/2022	2.C FE
257375-AH-8	DOMINION ENERGY GAS		06/24/2021	CONVERSION TAX FREE EXCHANGE		498,376	499,000	497,565	498,297	0	78	0	78	0	498,376	0	0	0	9,597	12/15/2024	2.A FE
25755T-AK-6	DOMNOS PIZZA MSTR		04/25/2021	MBS PAYDOWN		6,275	6,275	6,888	6,280	0	(5)	0	(5)	0	6,275	0	0	0	136	07/25/2048	2.A FE
29250R-AU-0	ENBRIDGE ENERGY PART		06/15/2021	CALL at 100.000		500,000	500,000	502,500	500,150	0	(150)	0	(150)	0	500,000	0	0	0	15,750	09/15/2021	2.A FE
29364W-AN-8	ENTERGY LA LLC		05/01/2021	MATURITY		500,000	500,000	498,060	499,922	0	78	0	78	0	500,000	0	0	0	12,000	05/01/2021	1.F FE
29717P-AL-1	ESSEX PORTFOLIO L P		06/16/2021	CALL at 104.656		2,093,129	2,000,000	1,859,464	1,963,125	0	8,101	0	8,101	0	1,971,226	0	28,774	28,774	155,192	01/15/2023	2.A FE
3136B0-TE-6	FNMA REMIC TRUST		06/01/2021	MBS PAYDOWN		307,437	307,437	317,428	311,248	0	(3,811)	0	(3,811)	0	307,437	0	0	0	4,311	02/25/2048	1.B
34540T-LP-5	FORD MOTOR CREDIT CO		04/20/2021	CALL at 100.000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	27,750	04/20/2026	3.B FE
361448-AL-7	GATX CORP		04/01/2021	CALL at 100.754		1,511,310	1,500,000	1,514,700	1,500,788	0	(788)	0	(788)	0	1,500,000	0	0	0	35,560	06/01/2021	2.B FE
393505-XH-0	GREEN TREE FINANCIAL		06/15/2021	MBS PAYDOWN		122,834	105,224	106,934	105,224	0	0	0	0	0	105,224	0	17,610	17,610	3,345	01/15/2029	6. FE
431116-AB-8	HIGHMARK INC		05/15/2021	MATURITY		6,920,000	6,920,000	6,990,528	6,925,155	0	(5,155)	0	(5,155)	0	6,920,000	0	0	0	164,350	05/15/2021	1.G FE
45167R-AF-1	IDEX CORP		06/16/2021	CALL at 101.891		3,566,185	3,500,000	3,499,650	3,499,961	0	18	0	18	0	3,499,980	0	20	20	140,093	12/15/2021	2.B FE
55448Q-AQ-9	MACK-CALI RLTY L P		06/06/2021	CALL at 102.478		630,239	615,000	652,933	619,952	0	(2,022)	0	(2,022)	0	617,930	0	(2,930)	(2,930)	33,074	04/18/2022	3.C FE
55448Q-AS-5	MACK-CALI RLTY L P		06/06/2021	CALL at 104.526		3,443,091	3,294,000	2,924,765	3,187,237	0	18,639	0	18,639	0	3,205,876	0	88,124	88,124	207,312	05/15/2023	3.C FE
565849-AK-2	MARATHON OIL CORP		04/29/2021	CALL at 103.730		1,284,172	1,238,000	1,123,154	1,205,216	0	5,659	0	5,659	0	1,210,874	0	27,126	27,126	63,311	11/01/2022	2.C FE
626717-AD-4	MURPHY OIL CORP		04/04/2021	CALL at 104.133		780,997	750,000	753,000	750,456	0	(456)	0	(456)	0	750,000	0	0	0	41,247	06/01/2022	3.C FE
626717-AF-9	MURPHY OIL CORP		04/04/2021	CALL at 107.398		2,147,964	2,000,000	1,992,060	2,027,354	0	(4,158)	0	(4,158)	0	2,023,192	0	(23,196)	(23,196)	181,789	12/01/2022	3.C FE
637071-AJ-0	NATIONAL OILWELL VAR		04/09/2021	CALL at 103.718		2,370,993	2,286,000	2,066,583	2,213,150	0	9,992	0	9,992	0	2,223,142	0	62,860	62,860	106,126	12/01/2022	2.B FE
754730-AE-9	RAYMOND JAMES FINANC		05/03/2021	CALL at 112.005		6,720,300	6,000,000	5,985,060	5,989,665	0	515	0	515	0	5,990,180	0	9,820	9,820	858,050	09/15/2026	2.A FE
759351-AJ-8	REINSURANCE GROUP AM		06/01/2021	MATURITY		3,500,000	3,500,000	3,592,265	3,504,943	0	(4,943)	0	(4,943)	0	3,500,000	0	0	0	87,500	06/01/2021	2.A FE
79548K-ZL-5	SALOMON BRO MTG SEC		06/01/2021	MBS PAYDOWN		6,530	7,073	6,668	5,400	1,665	7	0	1,672	0	7,073	0	(553)	(553)	177	06/25/2028	4.B FM

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
87265C-AU-4	TRW INC SR MEDTERMNT		04/15/2021	MATURITY		1,000,000	1,000,000	1,021,910	1,000,668	0	(668)	0	(668)	0	1,000,000	0	0	0	46,875	04/15/2021	2.A FE
89690E-AG-2	TRIP RAIL MASTER FDG		06/15/2021	MBS PAYDOWN		4,149,713	4,000,000	4,071,875	4,069,336	0	(893)	0	(893)	0	4,068,442	0	81,283	81,283	74,720	08/15/2047	1.F FE
94973V-AW-7	ANTHEM INC		05/15/2021	CALL at 100.000		250,000	250,000	268,420	251,532	0	(1,532)	0	(1,532)	0	250,000	0	0	0	6,936	08/15/2021	2.B FE
19123M-AC-7	COCA-COLA EUROPEAN P	D	06/01/2021	CALL at 100.000		500,000	500,000	498,975	499,781	0	137	0	137	0	499,918	0	82	82	16,875	09/01/2021	2.A FE
55608X-AA-5	MACQUARIE BK LTD	D	04/07/2021	MATURITY		500,000	500,000	509,550	500,337	0	(337)	0	(337)	0	500,000	0	0	0	16,563	04/07/2021	2.A FE
980888-AF-8	WOOLWORTHS GROUP LTD	D	04/12/2021	MATURITY		500,000	500,000	501,075	500,037	0	(37)	0	(37)	0	500,000	0	0	0	11,375	04/12/2021	2.B FE
05601@-AA-8	BSP SOF II STRUCTURED NT		06/14/2021	VARIOUS		863,230	863,230	863,230	863,230	0	0	0	0	0	863,230	0	0	0	56,438	01/31/2028	5.C IF
22576L-AA-9	CRESCENT PRIVATE CREDIT PARTNERS LEVERED		05/26/2021	VARIOUS		2,206,073	2,206,073	2,206,073	2,206,073	0	0	0	0	0	2,206,073	0	0	0	79,050	04/01/2029	2.A PL
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		06/30/2021	VARIOUS		2,407	2,407	2,407	2,407	0	0	0	0	0	2,407	0	0	0	99	12/31/2031	1.E PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,562,375	65,863,581	65,839,039	65,864,077	1,665	(125,022)	0	(123,357)	0	65,740,717	0	289,020	289,020	3,088,890	XXX	XXX
8399997. Total - Bonds - Part 4						71,342,329	69,643,535	69,610,318	69,655,568	1,665	(138,638)	0	(136,973)	0	69,518,594	0	291,097	291,097	3,164,747	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						71,342,329	69,643,535	69,610,318	69,655,568	1,665	(138,638)	0	(136,973)	0	69,518,594	0	291,097	291,097	3,164,747	XXX	XXX
48251W-20-3	KKR & CO INC		06/15/2021	CALL at 25.000	60,000.000	1,500,000	25.00	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	50,625		2.A FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	50,625	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	50,625	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,500,000	XXX	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	50,625	XXX	XXX
110122-15-7	BRISTOL MYERS SQUIBB		06/01/2021	CONVERSION TAX FREE EXCHANGE	0.000	0		0	(8,819)	8,819	0	0	8,819	0	26,093	0	0	0	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	0	(8,819)	8,819	0	0	8,819	0	26,093	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	(8,819)	8,819	0	0	8,819	0	26,093	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	(8,819)	8,819	0	0	8,819	0	26,093	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,500,000	XXX	1,500,000	1,491,181	8,819	0	0	8,819	0	1,526,093	0	0	0	50,625	XXX	XXX
9999999 - Totals						72,842,329	XXX	71,110,318	71,146,749	10,484	(138,638)	0	(128,154)	0	71,044,687	0	291,097	291,097	3,215,372	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 INDEX CALLSPREAD_1YR 853SPB337	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2020	07/01/2021	0	2,600,000	3147.018/3242.987	47,580	0	0	80,078		80,078	12,290	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB338	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/01/2020	07/01/2021	0	3,900,000	3178.177/3340.825	110,370	0	0	203,575		203,575	33,253	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB339	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/01/2020	07/01/2021	0	1,000,000	3,115.86	7,000	0	0	0		0	(104)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB348	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/08/2020	07/08/2021	0	1,500,000	3201.639/3288.495	24,750	0	0	41,088		41,088	6,687	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB349	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/08/2020	07/08/2021	0	1,900,000	3233.338/3392.152	52,060	0	0	95,158		95,158	16,999	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB355	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/16/2020	07/16/2021	0	2,000,000	3247.725/3339.691	34,200	0	0	57,130		57,130	10,097	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB356	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/16/2020	07/16/2021	0	2,100,000	3279.881/3441.624	57,330	0	0	105,484		105,484	20,641	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB361	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/24/2020	07/23/2021	0	1,400,000	3247.786/3337.823	23,520	0	0	39,099		39,099	6,993	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB362	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/24/2020	07/23/2021	0	2,800,000	3279.942/3441.045	76,160	0	0	139,879		139,879	27,683	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPB370	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/31/2020	07/30/2021	0	1,000,000	3,271.12	11,200	0	0	15,833		15,833	2,784	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB371	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/31/2020	07/30/2021	0	2,400,000	3303.831/3392.805	38,880	0	0	64,975		64,975	12,678	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB372	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	07/31/2020	07/30/2021	0	2,000,000	3336.542/3503.042	54,800	0	0	101,214		101,214	22,105	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB373	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	07/31/2020	07/30/2021	0	1,000,000	3,271.12	5,300	0	0	3,421		3,421	3,077	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB378	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	0	1,800,000	3384.790/3483.660	31,320	0	0	52,675		52,675	11,840	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB379	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	0	2,400,000	3418.310/3589.560	64,080	0	0	121,394		121,394	30,268	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB385	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/17/2020	08/17/2021	0	1,800,000	3415.809/3515.916	31,320	0	0	52,560		52,560	12,399	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB386	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/17/2020	08/17/2021	0	2,600,000	3449.629/3623.125	70,460	0	0	131,219		131,219	34,171	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB387	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021	0	1,000,000	3,381.99	6,300	0	0	43,045		43,045	30,858	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB393	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	08/24/2020	08/24/2021	0	1,900,000	3465.592/3565.786	32,870	0	0	54,431		54,431	13,783	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB394	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/24/2020	08/24/2021	0	2,500,000	3499.905/3673.185	66,500	0	0	123,441		123,441	33,981	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB403	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/01/2020	09/01/2021	0	1,300,000	3561.916/3668.421	22,880	0	0	38,139		38,139	10,742	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB404	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/01/2020	09/01/2021	0	3,300,000	3597.183/3777.747	88,770	0	0	162,490		162,490	50,776	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB405	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/01/2020	09/01/2021	0	1,000,000	3,526.65	5,200	0	0	0		0	0	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB411	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/08/2020	09/08/2021	0	2,000,000	3365.158/3460.115	33,400	0	0	55,912		55,912	12,414	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB412	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/08/2020	09/08/2021	0	2,900,000	3398.476/3566.401	78,300	0	0	142,564		142,564	34,498	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB417	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	09/16/2020	09/16/2021	0	1,300,000	3419.340/3504.320	19,240	0	0	31,721		31,721	7,430	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB418	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/16/2020	09/16/2021	0	3,100,000	3453.200/3622.810	81,530	0	0	150,053		150,053	38,470	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPB424	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/24/2020	09/24/2021	0	1,000,000	3,246.59	10,800	0	0	15,595		15,595	2,810	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB425	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021	0	2,000,000	3279.055/3365.739	31,400	0	0	52,226		52,226	10,318	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB426	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021	0	2,500,000	3311.521/3471.578	64,750	0	0	120,083		120,083	25,924	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB427	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021	0	1,000,000	3,246.59	6,000	0	0	39,444		39,444	24,233	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB432	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2020	10/01/2021	0	1,700,000	3414.608/3507.580	27,370	0	0	45,070		45,070	10,488	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB433	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	10/01/2020	10/01/2021	0	2,200,000	3448.416/3594.128	50,820	0	0	90,815		90,815	22,623	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB441	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2020	10/08/2021	0	2,600,000	3481.298/3556.439	34,580	0	0	54,066		54,066	13,427	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB442	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2020	10/08/2021	0	4,500,000	3515.766/3670.184	107,100	0	0	190,734		190,734	50,420	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB443	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	10/08/2020	10/08/2021	0	1,000,000	3,446.83	6,300	0	0	25,486		25,486	10,847	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB444	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/08/2020	10/08/2021	0	1,000,000	3446.830/3748.427	44,600	0	0	82,566		82,566	22,128	0	0	0	0		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB449	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/16/2020	10/15/2021	0	1,700,000	3518.648/3586.582	20,230	0	0	31,377		31,377	8,123	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB450	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/16/2020	10/15/2021	0	2,200,000	3553.486/3720.360	55,000	0	0	98,501		98,501	27,125	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB456	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/23/2020	10/22/2021	0	3,000,000	3500.043/3563.460	34,200	0	0	51,851		51,851	13,083	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB457	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/23/2020	10/22/2021	0	3,300,000	3534.697/3702.422	84,150	0	0	149,020		149,020	40,113	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB465	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/30/2020	10/29/2021	0	2,100,000	3302.659/3365.115	24,150	0	0	38,599		38,599	7,687	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB466	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	10/30/2020	10/29/2021	0	2,400,000	3335.359/3491.009	59,760	0	0	109,111		109,111	23,999	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB472	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/06/2020	11/05/2021	0	1,200,000	3544.534/3615.425	14,400	0	0	22,565		22,565	5,967	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB473	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/06/2020	11/05/2021	0	3,700,000	3579.628/3751.591	91,760	0	0	166,107		166,107	46,480	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB474	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/06/2020	11/05/2021	0	1,000,000	3,509.44	4,600	0	0	27,634		27,634	18,102	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPB480	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/16/2020	11/16/2021	0	1,000,000	3,626.91	7,100	0	0	8,902		8,902	2,322	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB481	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/16/2020	11/16/2021	0	1,500,000	3663.179/3744.059	20,100	0	0	30,167		30,167	8,786	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB482	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/16/2020	11/16/2021	0	2,100,000	3699.448/3873.902	51,450	0	0	89,283		89,283	28,892	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB488	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/23/2020	11/23/2021	0	2,700,000	3613.365/3695.292	36,990	0	0	56,147		56,147	14,820	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB489	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	11/23/2020	11/23/2021	0	3,500,000	3649.141/3823.012	87,850	0	0	151,534		151,534	45,943	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB490	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	11/23/2020	11/23/2021	0	1,700,000	3,577.59	10,030	0	0	55,625		55,625	37,032	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB499	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021	0	2,600,000	3699.074/3785.508	36,400	0	0	54,346		54,346	16,667	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB500	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/01/2020	12/01/2021	0	2,500,000	3735.699/3916.257	62,000	0	0	106,713		106,713	35,209	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB507	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/08/2020	12/08/2021	0	2,200,000	3739.272/3819.241	28,380	0	0	41,521		41,521	13,230	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB508	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/08/2020	12/08/2021	0	1,700,000	3776.295/3956.594	42,160	0	0	70,512		70,512	24,459	0	0	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB513	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	12/16/2020	12/16/2021	0	2,400,000	3738.181/3808.503	28,320	0	0	39,725		39,725	12,484	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB514	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/16/2020	12/16/2021	0	3,100,000	3775.193/3955.810	79,670	0	0	128,302		128,302	43,876	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB515	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/16/2020	12/16/2021	0	1,400,000	3,701.17	9,240	0	0	42,826		42,826	30,019	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB522	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/21/2020	12/21/2021	0	2,100,000	3731.869/3815.743	28,980	0	0	41,411		41,411	12,968	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB523	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/21/2020	12/21/2021	0	2,000,000	3768.818/3942.110	50,000	0	0	79,592		79,592	26,537	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPB531	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/29/2020	12/29/2021	0	1,000,000	3,727.04	7,000	0	0	7,615		7,615	2,256	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB532	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/29/2020	12/29/2021	0	1,100,000	3764.310/3841.832	14,300	0	0	19,638		19,638	6,223	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB533	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	12/29/2020	12/29/2021	0	2,700,000	3801.580/3986.069	70,200	0	0	111,518		111,518	38,975	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB534	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/29/2020	12/29/2021	0	1,100,000	3,727.04	8,470	0	0	30,421		30,421	20,694	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB539	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/08/2021	01/07/2022	0	1,300,000	3862.930/3946.690	0	17,420	0	23,550		23,550	6,130	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB540	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/08/2021	01/07/2022	0	2,700,000	3901.170/4081.320	0	67,500	0	101,523		101,523	34,023	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB541	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/08/2021	01/07/2022	0	1,600,000	3,824.68	0	13,440	0	26,243		26,243	12,803	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB547	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2022	0	2,400,000	3805.930/3900.140	0	35,520	0	50,236		50,236	14,716	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB548	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2022	0	3,500,000	3843.620/4026.750	0	88,900	0	138,353		138,353	49,453	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPB553	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022	0	1,000,000	3,841.47	0	5,600	0	6,692		6,692	1,092	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB554	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022	0	2,000,000	3879.880/3966.700	0	27,000	0	36,811		36,811	9,811	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB555	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022	0	4,700,000	3918.300/4105.760	0	118,910	0	179,868		179,868	60,958	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB556	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022	0	1,300,000	3,841.47	0	6,890	0	21,531		21,531	14,641	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB565	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/01/2021	02/01/2022	0	2,300,000	3811.600/3897.640	0	31,740	0	43,404		43,404	11,664	0	0	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB566	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	02/01/2021	02/01/2022	0	3,300,000	3849.340/4019.540	0	80,190	0	119,816		119,816	39,626	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB572	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	02/08/2021	02/08/2022	0	2,100,000	3954.750/4037.760	0	26,460	0	34,841		34,841	8,381	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB573	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	02/08/2021	02/08/2022	0	2,800,000	3993.900/4174.800	0	67,480	0	96,886		96,886	29,406	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB574	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	02/08/2021	02/08/2022	0	1,100,000	3,915.59	0	6,270	0	7,962		7,962	1,692	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB579	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/16/2021	02/16/2022	0	3,700,000	3971.920/4072.980	0	55,500	0	73,271		73,271	17,771	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB580	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/16/2021	02/16/2022	0	2,800,000	4011.240/4192.530	0	68,040	0	95,400		95,400	27,360	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB581	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	02/16/2021	02/16/2022	0	1,000,000	3,932.59	0	7,400	0	21,883		21,883	14,483	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB587	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	02/24/2021	02/24/2022	0	1,400,000	3964.680/4049.470	0	18,060	0	23,376		23,376	5,316	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB588	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	02/24/2021	02/24/2022	0	2,700,000	4003.940/4188.040	0	66,150	0	93,613		93,613	27,463	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB595	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2022	0	1,300,000	3940.840/4033.310	0	17,940	0	23,963		23,963	6,023	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB596	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2022	0	2,300,000	3979.860/4147.630	0	51,520	0	74,285		74,285	22,765	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB603	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	0	1,700,000	3859.560/3939.050	0	20,570	0	28,344		28,344	7,774	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB604	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	0	3,200,000	3897.780/4070.880	0	74,240	0	112,491		112,491	38,251	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB605	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	0	1,000,000	3,821.35	0	8,200	0	22,634		22,634	14,434	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB611	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	0	2,400,000	4002.350/4083.970	0	28,560	0	37,326		37,326	8,766	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB612	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	0	2,700,000	4041.960/4225.440	0	62,640	0	89,743		89,743	27,103	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB613	Multiple	N/A	EQ/IDX	Credit Suisse	E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	0	1,000,000	3,962.71	0	7,600	0	18,821		18,821	11,221	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB619	Multiple	N/A	EQ/IDX	SunTrust Capital	IYDOJBGJWY9T8XKCSX06	03/24/2021	03/24/2022	0	2,800,000	3928.030/4014.370	0	36,960	0	48,190		48,190	11,230	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB620	Multiple	N/A	EQ/IDX	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/24/2021	03/24/2022	0	3,300,000	3966.920/4153.990	0	80,850	0	118,400		118,400	37,550	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB629	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/01/2021	04/01/2022	0	1,800,000	4060.070/4145.690	0	22,500	0	27,976		27,976	5,476	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB630	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/01/2021	04/01/2022	0	2,300,000	4100.270/4290.810	0	54,280	0	74,489		74,489	20,209	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB631	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/01/2021	04/01/2022	0	1,000,000	4019.870/4361.560	0	41,600	0	57,817		57,817	16,217	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPB638	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2022	0	1,000,000	4,097.17	0	5,300	0	5,471		5,471	171	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB639	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/08/2021	04/08/2022	0	3,800,000	4138.140/4226.640	0	45,980	0	56,622		56,622	10,642	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB640	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/08/2021	04/08/2022	0	4,700,000	4179.110/4406.100	0	120,320	0	161,261		161,261	40,941	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB641	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/08/2021	04/08/2022	0	1,000,000	4,097.17	0	6,400	0	12,369		12,369	5,969	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB648	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/16/2021	04/14/2022	0	1,500,000	4227.320/4325.680	0	19,650	0	22,266		22,266	2,616	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB649	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2022	0	3,500,000	4269.180/4498.960	0	89,250	0	105,636		105,636	16,386	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB655	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022	0	1,900,000	4221.970/4322.300	0	25,650	0	28,868		28,868	3,218	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB656	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022	0	3,200,000	4263.770/4493.680	0	82,880	0	97,677		97,677	14,797	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB657	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022	0	1,000,000	4,180.17	0	7,100	0	13,279		13,279	6,179	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPB665	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	04/30/2021	04/29/2022	0	1,000,000	4,181.17	0	6,500	0	6,093		6,093	(407)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB666	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022	0	2,500,000	4222.980/4329.180	0	35,750	0	39,964		39,964	4,214	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB667	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022	0	2,700,000	4264.790/4510.230	0	74,250	0	86,938		86,938	12,688	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB673	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/07/2021	05/06/2022	0	2,800,000	4274.930/4384.970	0	40,040	0	43,325		43,325	3,285	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB674	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/07/2021	05/06/2022	0	3,400,000	4317.250/4592.370	0	98,940	0	108,805		108,805	9,865	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB675	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/07/2021	05/06/2022	0	1,000,000	4,232.60	0	9,800	0	15,070		15,070	5,270	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB682	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/14/2021	05/13/2022	0	2,100,000	4215.590/4324.110	0	30,870	0	34,453		34,453	3,583	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX CALLSPREAD_1YR 853SPB683	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	05/14/2021	05/13/2022	0	5,200,000	4257.330/4520.280	0	152,360	0	179,707		179,707	27,347	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB688	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2021	05/24/2022	0	2,500,000	4239.020/4346.880	0	36,000	0	39,614		39,614	3,614	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB689	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/24/2021	05/24/2022	0	3,900,000	4280.990/4550.440	0	115,440	0	132,504		132,504	17,064	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB698	Multiple	N/A	EQ/IDX	SunTrust Capital IYDOJBGJWY9T8XKCSX06	06/01/2021	06/01/2022	0	2,300,000	4244.060/4373.900	0	39,330	0	43,128		43,128	3,798	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB699	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022	0	2,300,000	4286.080/4510.050	0	58,880	0	66,841		66,841	7,961	0	0	0	0		
S&P 500 INDEX DIGITAL_1YR 853SPB705	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2021	06/08/2022	0	1,000,000	4,227.26	0	9,700	0	9,249		9,249	(451)	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB706	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/08/2021	06/08/2022	0	2,300,000	4269.530/4390.850	0	37,030	0	39,196		39,196	2,166	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB707	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2022	0	2,500,000	4311.810/4534.160	0	63,500	0	69,385		69,385	5,885	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB708	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2022	0	1,000,000	4,227.26	0	7,800	0	14,273		14,273	6,473	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB714	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2022	0	2,000,000	4265.940/4395.600	0	35,000	0	36,407		36,407	1,407	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB715	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2022	0	3,300,000	4308.170/4529.500	0	84,810	0	92,017		92,017	7,207	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB721	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/24/2021	06/24/2022	0	3,000,000	4309.154/4440.989	0	52,200	0	52,340		52,340	140	0	0	0	0		
S&P 500 INDEX CALLSPREAD_1YR 853SPB722	Multiple	N/A	EQ/IDX	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/24/2021	06/24/2022	0	2,500,000	4351.819/4578.797	0	64,250	0	66,226		66,226	1,976	0	0	0	0		
S&P 500 INDEX CLIQUET_1YR 853SPB723	Multiple	N/A	EQ/IDX	Credit Suisse E58DKGMJYYYJLN8C3868	06/24/2021	06/24/2022	0	1,200,000	4,266.49	0	7,920	0	13,499		13,499	5,579	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,625,930	2,778,830	0	8,305,447	XXX	8,305,447	2,145,493	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,625,930	2,778,830	0	8,305,447	XXX	8,305,447	2,145,493	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,625,930	2,778,830	0	8,305,447	XXX	8,305,447	2,145,493	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										2,625,930	2,778,830	0	8,305,447	XXX	8,305,447	2,145,493	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE American National Life Insurance Company of New York

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)
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										2,625,930	2,778,830	0	8,305,447	XXX	8,305,447	2,145,493	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										2,625,930	2,778,830	0	8,305,447	XXX	8,305,447	2,145,493	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
E	EQUITY INDEX

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX				0			0		0
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	3,060,000	0	3,154,840	0	94,840	3,154,840	0	94,840	0	0
SUNTRUST CAPITAL	IYDOJBGJWY9T8XKCSX06	Y	Y	2,190,000	0	2,115,199	0	0	2,115,199	0	0	0	0
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	2,860,000	0	3,035,408	0	175,408	3,035,408	0	175,408	0	0
0299999999. Total NAIC 1 Designation				8,110,000	0	8,305,447	0	270,248	8,305,447	0	270,248	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				8,110,000	0	8,305,447	0	270,248	8,305,447	0	270,248	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						8,305,447	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Other		Money Market Fund	3,060,000	3,060,000	XXX	01/01/2022	V
SUNTRUST CAPITAL IYDOJBGJWY9T8XKCSX06	Other		Money Market Fund	2,190,000	2,190,000	XXX	01/01/2022	V
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Other		Money Market Fund	2,860,000	2,860,000	XXX	01/01/2022	V
0299999999 - Total				8,110,000	8,110,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
JP Morgan Chase	New York, NY					0	42,156	1,415,390	XXX
Key Bank, NA	Albany, NY					319,254	565,654	827,197	XXX
Moody National Bank	Galveston, TX					555,571	2,385,040	2,126,393	XXX
Wells Fargo	Houston, TX					(2,502,851)	7,561,395	2,900,148	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(1,628,026)	10,554,245	7,269,128	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	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(1,628,026)	10,554,245	7,269,128	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(1,628,026)	10,554,245	7,269,128	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
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	HITACHI AMERICA CAPITAL		06/11/2021	0.130	07/06/2021	2,970,946	0	215
	SOUTHERN CO FUNDING CORP		06/21/2021	0.150	07/12/2021	9,762,553	0	407
	ORANGE & ROCKLAND UTIL		06/21/2021	0.110	07/07/2021	3,230,941	0	99
	GLENCORE FUNDING LLC		06/25/2021	0.170	07/12/2021	10,039,478	0	284
	SOUTHERN CO FUNDING CORP		06/30/2021	0.120	07/20/2021	4,299,728	0	14
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						30,303,646	0	1,019
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						30,303,646	0	1,019
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						30,303,646	0	1,019
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						30,303,646	0	1,019
61747C-70-7	MORGAN STANLEY INST		06/30/2021	0.000		6,140,590	0	0
	MORGAN STANLEY LIQ MM		06/30/2021	0.000		8,110,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						14,250,590	0	0
9999999 - Total Cash Equivalents						44,554,236	0	1,019