QUARTERLY STATEMENT

OF THE

National Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Vermont

FOR THE QUARTER ENDED
SEPTEMBER 30, 2023

[X] LIFE, ACCIDENT AND HEALTH

[ ] FRATERNAL BENEFIT SOCIETIES

2023

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

National Life Insurance Company

NAIC Group Code 0634 (Current) 0634 (Prior) NAIC Company Code 66680 Employer's ID Number 03-0144090

Organized under the Laws of Vermont, State of Domicile or Port of Entry VT

Country of Domicile United States of America

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

Incorporated/Organized 11/13/1848 Commenced Business 01/17/1850

Statutory Home Office 1 National Life Drive (Street and Number), Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 National Life Drive (Street and Number)
Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code), 802-229-3333 (Area Code) (Telephone Number)

Mail Address 1 National Life Drive (Street and Number or P.O. Box), Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 National Life Drive (Street and Number)
Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code), 802-229-3333 (Area Code) (Telephone Number)

Internet Website Address www.nationallife.com

Statutory Statement Contact Michelle A LeClair (Name), 802-229-3333 (Area Code) (Telephone Number)
Statereporting@nationallife.com (E-mail Address), 802-229-7282 (FAX Number)

OFFICERS

Chairman, President & CEO	Mehran (nmn) Assadi	VP, Assistant General Counsel & Secretary	Lisa Francesca Muller
SVP, Chief Financial Officer & Chief Risk Officer	Eric Gustave Sandberg	EVP & Chief Operating Officer	Robert Earl Cotton

OTHER

Jason Joseph Doiron, EVP & Chief Investment Officer	Matthew Charles Frazee #, EVP & Chief Marketing Officer	Achim Bernd Schwetlick, EVP
Louis Puglisi #, Field EVP	Rebecca Nassar Dunne #, Field EVP	Christopher Brett Zimmerman, SVP & General Counsel
Michael Leo Veilleux, SVP & Chief People Officer	William David Whitsell, SVP & Executive Chief Underwriter	Nimesh (nmn) Mehta, SVP & Chief Information Officer
Ataollah (nmn) Azarshahi, SVP	Ronald Sleiman #, VP & Chief Actuary	Donna M Lasick #, VP & Controller
Michael Hudson Crawford, VP & Appointed Actuary	Gregory Mark Mateja, VP & Treasurer	

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Carol Ann Carlson	Bruce Michael Lisman
Thomas Henry MacLeay	Roger Blaine Porter	Harris Henry Simmons
James Holly Douglas	Yvette Dapremont Bright	Marcos Mendes Gabriel #

State of Vermont
County of Washington 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.

DocuSigned by: Mehran Assadi 9D33DAA5D57F4AC...	DocuSigned by: Eric Sandberg 39F2A9083B0D46B...	DocuSigned by: Lisa Muller DA531A5878A74D0...
Mehran (nmn) Assadi	Eric Gustave Sandberg	Lisa Francesca Muller
Chairman, President & CEO	SVP, Chief Financial Officer & Chief Risk Officer	VP, Assistant General Counsel & Secretary

Subscribed and sworn to before me this 10th day of November 2023

DocuSigned by: Janice Ellis
5D8577B2873D4B7...

My Commission Expires January 31, 2025

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...........

JANICE D. ELLIS NOTARY PUBLIC STATE OF VERMONT

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	6,136,652,719	0	6,136,652,719	5,991,761,037
2.	Stocks:				
	2.1 Preferred stocks	1,000,000	0	1,000,000	1,000,000
	2.2 Common stocks	2,045,331,530	0	2,045,331,530	1,820,365,548
3.	Mortgage loans on real estate:				
	3.1 First liens	455,689,324	0	455,689,324	489,350,516
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	50,480,437	0	50,480,437	51,854,601
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (12,319,600)), cash equivalents ($ 328,206,150) and short-term investments ($ 0)	315,886,550	0	315,886,550	76,860,946
6.	Contract loans (including $ 0 premium notes)	474,729,718	0	474,729,718	462,813,407
7.	Derivatives	149,620,419	0	149,620,419	76,951,514
8.	Other invested assets	176,210,350	0	176,210,350	183,022,436
9.	Receivables for securities	360,353	0	360,353	130,244
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,805,961,400	0	9,805,961,400	9,154,110,249
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	82,114,484	0	82,114,484	74,065,395
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,009,900	2,013	3,007,887	9,946,916
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	25,384,861	0	25,384,861	31,273,708
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,470,813	0	4,470,813	817,489
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	138,143,616	50,449,735	87,693,881	86,740,143
19.	Guaranty funds receivable or on deposit	318,988	0	318,988	318,988
20.	Electronic data processing equipment and software	112,071,620	110,721,894	1,349,725	2,084,954
21.	Furniture and equipment, including health care delivery assets ($ 0)	7,922,754	7,922,754	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	19,130,269	0	19,130,269	17,494,638
24.	Health care ($ 0) and other amounts receivable	4,518,739	4,518,739	0	0
25.	Aggregate write-ins for other than invested assets	357,625,581	13,345,317	344,280,264	326,307,733
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,560,673,023	186,960,452	10,373,712,572	9,703,160,213
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	764,928,645	0	764,928,645	773,271,931
28.	Total (Lines 26 and 27)	11,325,601,669	186,960,452	11,138,641,217	10,476,432,144
	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.	Corporate owned life insurance	318,524,263	0	318,524,263	311,425,023
2502.	Cash value of deferred compensation life insurance policies	7,474,314	0	7,474,314	7,967,635
2503.	Prepaid expenses	12,729,130	12,729,130	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	18,897,874	616,187	18,281,687	6,915,075
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	357,625,581	13,345,317	344,280,264	326,307,733

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,361,531,649 less $ 0 included in Line 6.3 (including $ 13,226,098 Modco Reserve)	4,361,531,649	3,736,607,179
2.	Aggregate reserve for accident and health contracts (including $ 291,329,338 Modco Reserve)	367,111,676	378,583,962
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	228,238,577	235,052,159
4.	Contract claims:		
	4.1 Life	32,883,180	33,321,460
	4.2 Accident and health	1,054,229	1,130,808
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	105,694	950,944
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 $ 0 Modco)	7,501,414	7,469,904
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 100,945 accident and health premiums	1,463,900	999,042
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
	9.4 Interest Maintenance Reserve	17,040,475	16,874,918
10.	Commissions to agents due or accrued-life and annuity contracts $ 13,994,757 , accident and health $ 31,097 and deposit-type contract funds $ 0	14,025,854	18,527,935
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	113,659,625	122,140,227
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	2,887,695	2,818,199
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,646,251	2,740,995
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	2,494,918	6,386,387
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,820	(19,595)
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,434,591	550,908
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	19,728,073	34,190,330
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	113,739,252	96,404,245
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	88,538,445	80,023,879
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	959,215	19,691,147
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,222,038,116	2,298,646,642
	24.08 Derivatives	62,462,586	39,861,581
	24.09 Payable for securities	12,712,041	1,413,836
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	46,451,499	35,241,987
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,719,712,775	7,169,609,079
27.	From Separate Accounts Statement	764,113,228	772,522,759
28.	Total liabilities (Lines 26 and 27)	8,483,826,003	7,942,131,838
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	657,280,623	657,206,483
33.	Gross paid in and contributed surplus	511,616,224	511,616,224
34.	Aggregate write-ins for special surplus funds	1,329,301	1,264,287
35.	Unassigned funds (surplus)	1,482,089,067	1,361,713,312
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 815,417 in Separate Accounts Statement)	2,652,315,214	2,531,800,306
38.	Totals of Lines 29, 30 and 37	2,654,815,214	2,534,300,306
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,138,641,217	10,476,432,144
	DETAILS OF WRITE-INS		
2501.	Liability for pension and postretirement unfunded benefits	18,771,304	18,771,304
2502.	Low income housing tax credits	0	622,343
2503.	Reinsurance reserve adjustment	9,505,412	8,755,105
2598.	Summary of remaining write-ins for Line 25 from overflow page	18,174,783	7,093,234
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	46,451,499	35,241,987
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.	Separate account annuity mortality fluctuation fund	815,417	749,172
3402.	Permanent surplus (Guaranty Fund)	500,000	500,000
3403.	Separate account special contingency fund	13,884	15,115
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,329,301	1,264,287

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	819,341,098	541,042,486	706,675,124
2.	Considerations for supplementary contracts with life contingencies	409,009	127,729	225,766
3.	Net investment income	216,011,360	93,591,420	180,357,655
4.	Amortization of Interest Maintenance Reserve (IMR)	1,816,311	1,564,164	2,093,436
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(804)	(27,353)	2,492,223
6.	Commissions and expense allowances on reinsurance ceded	11,838,397	12,421,121	17,538,143
7.	Reserve adjustments on reinsurance ceded	(8,510,405)	(15,371,604)	(22,707,397)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	13,901,997	13,941,988	18,565,098
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(7,620,927)	(4,077,684)	(6,175,790)
9.	Totals (Lines 1 to 8.3)	1,047,186,036	643,212,267	899,064,258
10.	Death benefits	66,939,129	47,977,431	76,895,693
11.	Matured endowments (excluding guaranteed annual pure endowments)	202,079	1,119,473	1,661,035
12.	Annuity benefits	41,210,404	30,144,751	39,096,624
13.	Disability benefits and benefits under accident and health contracts	16,262,486	16,112,743	21,665,499
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	128,570,715	96,145,655	146,804,417
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	8,457,862	963,035	2,641,317
18.	Payments on supplementary contracts with life contingencies	2,350,094	2,443,576	3,292,877
19.	Increase in aggregate reserves for life and accident and health contracts	613,452,183	315,430,401	453,426,314
20.	Totals (Lines 10 to 19)	877,444,952	510,337,066	745,483,776
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	89,305,783	47,255,620	68,157,756
22.	Commissions and expense allowances on reinsurance assumed	100	84	190
23.	General insurance expenses and fraternal expenses	36,741,252	33,098,432	50,692,939
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,070,880	7,914,876	11,102,081
25.	Increase in loading on deferred and uncollected premiums	(930,288)	(699,818)	732,175
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(32,176,147)	(11,497,652)	(18,164,956)
27.	Aggregate write-ins for deductions	71,974,465	52,877,851	80,206,934
28.	Totals (Lines 20 to 27)	1,051,430,996	639,286,458	938,210,896
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(4,244,960)	3,925,809	(39,146,637)
30.	Dividends to policyholders and refunds to members	3,323,427	3,260,093	6,814,682
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(7,568,387)	665,717	(45,961,320)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	12,165,184	337,225	6,711,358
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)	(19,733,571)	328,492	(52,672,678)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,572,795 (excluding taxes of $ (526,825) transferred to the IMR)	(2,330,589)	(7,433,614)	(11,063,227)
35.	Net income (Line 33 plus Line 34)	(22,064,160)	(7,105,122)	(63,735,905)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,534,300,306	2,878,845,722	2,878,845,722
37.	Net income (Line 35)	(22,064,160)	(7,105,122)	(63,735,905)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	214,760,025	(227,691,084)	(220,079,746)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	22,222,831	16,804,618	32,148,616
41.	Change in nonadmitted assets	(28,632,838)	(12,066,045)	(21,907,379)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(8,514,566)	14,087,213	6,213,161
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	13,723,153
47.	Other changes in surplus in Separate Accounts Statement	67,050	(3,664,728)	(18,204,745)
48.	Change in surplus notes	74,140	67,848	91,269
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	(50,000,000)	(55,000,000)	(55,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(7,397,573)	(23,384,719)	(17,793,840)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	120,514,909	(297,952,020)	(344,545,416)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,654,815,214	2,580,893,702	2,534,300,306
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	1,524,137	2,163,908	2,208,511
08.302.	Change in corporate owned life insurance	7,099,240	7,730,224	11,413,879
08.303.	MODCO interest	(16,244,304)	(13,971,817)	(19,798,180)
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)	(7,620,927)	(4,077,684)	(6,175,790)
2701.	Funds withheld expense	67,766,449	70,033,760	93,734,868
2702.	Change in agents deferred comp	5,064,458	(16,661,423)	(12,776,783)
2703.	Fines and penalties	15,100	341	1,274
2798.	Summary of remaining write-ins for Line 27 from overflow page	(871,542)	(494,827)	(752,425)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	71,974,465	52,877,851	80,206,934
5301.	Ceding commission	(7,397,573)	(23,384,719)	(26,586,086)
5302.	Change in liability for pension and postretirement unfunded benefits	0	0	8,792,246
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)	(7,397,573)	(23,384,719)	(17,793,840)

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	889,469,567	389,830,823	558,900,617
2. Net investment income	171,947,735	164,444,565	240,519,609
3. Miscellaneous income	9,057,803	12,845,972	19,182,461
4. Total (Lines 1 to 3)	1,070,475,105	567,121,360	818,602,686
5. Benefit and loss related payments	453,512,227	360,815,791	527,777,417
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(32,245,643)	(11,319,175)	(18,389,516)
7. Commissions, expenses paid and aggregate write-ins for deductions	155,349,390	90,460,748	100,696,708
8. Dividends paid to policyholders	16,590,640	17,957,415	29,134,905
9. Federal and foreign income taxes paid (recovered) net of $ 1,572,795 tax on capital gains (losses)	17,102,622	20,111,994	21,317,440
10. Total (Lines 5 through 9)	610,309,236	478,026,774	660,536,953
11. Net cash from operations (Line 4 minus Line 10)	460,165,869	89,094,586	158,065,733
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	353,274,261	233,743,279	298,783,674
12.2 Stocks	4,519,924	19,342,384	40,711,684
12.3 Mortgage loans	36,140,030	15,816,176	32,111,025
12.4 Real estate	0	0	0
12.5 Other invested assets	3,754,375	5,265,481	8,340,025
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	11,298,205	40,079	40,079
12.8 Total investment proceeds (Lines 12.1 to 12.7)	408,986,795	274,207,399	379,986,487
13. Cost of investments acquired (long-term only):			
13.1 Bonds	496,554,778	205,995,323	289,863,228
13.2 Stocks	12,330,741	33,603,380	66,349,196
13.3 Mortgage loans	2,478,838	32,990,125	35,438,702
13.4 Real estate	1,095,182	1,947,329	1,947,329
13.5 Other invested assets	1,116,519	782,622	1,343,993
13.6 Miscellaneous applications	14,173,784	29,259,678	11,925,394
13.7 Total investments acquired (Lines 13.1 to 13.6)	527,749,842	304,578,457	406,867,842
14. Net increase (or decrease) in contract loans and premium notes	11,916,311	407,769	4,779,631
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(130,679,358)	(30,778,827)	(31,660,986)
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	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(9,321,405)	(20,393,924)	(24,481,518)
16.5 Dividends to stockholders	50,000,000	55,000,000	55,000,000
16.6 Other cash provided (applied)	(31,139,501)	(21,310,440)	(19,491,937)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(90,460,906)	(96,704,365)	(98,973,455)
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)	239,025,605	(38,388,606)	27,431,292
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	76,860,946	49,429,654	49,429,654
19.2 End of period (Line 18 plus Line 19.1)	315,886,550	11,041,048	76,860,946

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	380,341,128	386,065,831	564,316,313
3.	Ordinary individual annuities	527,765,177	16,398,625	53,553,092
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	(6,012,753)	16,394,952	14,011,149
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	8,483,877	9,623,525	12,681,395
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	910,577,429	428,482,933	644,561,949
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	910,577,429	428,482,933	644,561,949
14.	Deposit-type contracts	530,000	100,000	350,000
15.	Total (Lines 13 and 14)	911,107,429	428,582,933	644,911,949
	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 National Life Insurance Company ("the Company", "NLIC", "National Life") are presented on the basis of accounting practices prescribed or permitted by the Vermont Department of Financial Regulation ("the Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Vermont for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Vermont 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 Department. NAIC SAP consists of Statements of Statutory Accounting Principles ("SSAPs") and other authoritative guidance. The Commissioner of the Vermont Department of Financial Regulation ("The Vermont Commissioner") has the right to permit specific practices that deviate from the NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Vermont is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (22,064,160)	$ (63,735,905)
(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	$ (22,064,160)	$ (63,735,905)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,654,815,214	$ 2,534,300,306
(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	$ 2,654,815,214	$ 2,534,300,306

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires the disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other than temporarily impaired are written down to their fair value.

6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

D. Going Concern - N/A

NOTE 2 Accounting Changes and Corrections of Errors - N/A

NOTE 3 Business Combinations and Goodwill - N/A

NOTE 4 Discontinued Operations - N/A

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - N/A

B. Debt Restructuring - N/A

C. Reverse Mortgages - N/A

D. Loan-Backed Securities

(1) Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) N/A

(3) N/A

(4)

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (178,398)
2. 12 Months or Longer	$ (21,513,001)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 21,709,152
2. 12 Months or Longer	$ 50,415,338

(5) The evaluation of securities for impairment is both a quantitative and qualitative process. Evaluation includes but is not limited to, general economic conditions, the issuer's financial condition and/or future prospects, the effects of changes in interest rates or credit spreads, the expected recovery period. The process incorporates information from third-party sources along with certain internal assumptions and judgments regarding future performance. Where possible, data is benchmarked against third-party sources.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - N/A

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

H. Repurchase Agreements Transactions Accounted for as a Sale - N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - N/A

J. Real Estate - N/A

NOTES TO FINANCIAL STATEMENTS

K. Low Income Housing tax Credits (LIHTC) - N/A

L. Restricted Assets - N/A

M. Working Capital Finance Investments - N/A

N. Offsetting and Netting of Assets and Liabilities - N/A

O. 5GI Securities - N/A

P. Short Sales - N/A

Q. Prepayment Penalty and Acceleration Fees - N/A

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

	Asset Type	Percent Share
(1)	Cash	0.0%
(2)	Cash Equivalents	100.0%
(3)	Short-Term Investments	0.0%
(4)	Total	100.0%

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

NOTE 7 Investment Income
No significant change.

NOTE 8 Derivative Instruments
No significant change.

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 does not have any debt covered by SSAP No. 15, Debt and Holding Company Obligations.

B. FHLB (Federal Home Loan Bank) Agreements
(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston which provides National Life with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds of the FHLB funding agreements have been invested in fixed-rate and floating-rate assets.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 4,851,600	$ 4,851,600	$ -
(c) Activity Stock	$ 6,785,500	$ 6,785,500	$ -
(d) Excess Stock	$ 349,200	$ 349,200	$ -
(e) Aggregate Total (a+b+c+d)	$ 11,986,300	$ 11,986,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 964,945,399	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 4,994,472	$ 4,994,472	$ -
(c) Activity Stock	$ 6,785,500	$ 6,785,500	$ -
(d) Excess Stock	$ 392,100	$ 392,100	$ -
(e) Aggregate Total (a+b+c+d)	$ 12,172,072	$ 12,172,072	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 928,242,809	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 4,851,600	$ 4,851,600	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB
a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 303,326,738	$ 324,342,983	$ 168,075,000
2. Current Year General Account Total Collateral Pledged	$ 303,326,738	$ 324,342,983	$ 168,075,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 354,692,960	$ 376,349,664	$ 168,075,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 322,086,377	$ 336,127,316	$ 168,075,000
2. Current Year General Account Maximum Collateral Pledged	$ 322,086,377	$ 336,127,316	$ 168,075,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 435,531,613	$ 406,712,203	$ 173,175,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 168,075,000	$ 168,075,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 168,075,000	$ 168,075,000	$ -

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) Change in benefit obligation

The Company sponsored a frozen non-contributory qualified defined benefit plan that provided benefits to employees in the career channel general agencies. The plan was amended effective January 1, 2004 to freeze plan benefits. No new participants were admitted to the plan after December 31, 2003, and there were no increases in benefits after December 31, 2003 for existing participants. The pension plan was separately funded. Effective July 31, 2023, the Plan was terminated. In addition, the Company sponsors other pension plans, including a non-contributory defined benefit plan for National Life career general agents who met the eligibility requirements to enter the plan prior to January 1, 2005. These defined benefit pension plans are non-qualified and are not separately funded. Plan assets that support the funded plans are primarily mutual funds and bonds held in a Company separate account and funds invested in a group variable annuity contract held in the general account of National Life. None of the securities held in the Company's separate account were issued by the Company. The Company sponsors defined benefit postemployment plans that provide medical benefits agency staff and agents. Medical coverage is contributory; with retiree contributions adjusted annually, and contain cost sharing features such as deductibles and copayments. The postemployment plans are not separately funded, and the Company, therefore, pays for plan benefits from operating cash flows. The costs of providing these benefits are recognized as they are earned.

The Company also sponsors various defined contribution and deferred compensation plans.

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2023	2022	2023	2022	2023	2022
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	$ 1,712,888	$ 1,700,396	$ 16,321	$ 33,500	$ -	$ -
c. Expected return on plan assets	$ (229,649)	$ (688,549)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 922,856	$ 1,932,710	$ (102,074)	$ (13,468)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ 3,783,179	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 6,189,274	$ 2,944,557	$ (85,753)	$ 20,032	$ -	$ -

E. Defined Contribution Plan

NOTES TO FINANCIAL STATEMENTS

The Company participates in a 401(k) plan for its employees. Employees earning less than a specified amount and hired prior to January 1, 2021 receive a 75% match on up to 6% of an employee's salary, subject to applicable maximum contribution guidelines. Employees earning more than a specified amount will receive a 50% match on up to 6% of an employee's salary, subject to applicable maximum contribution guidelines. Employees hired on or after January 1, 2021 will receive a 100% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plans subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions. Plan assets invested in the mutual funds are outside the Company and, as such, are excluded from the Company's assets and liabilities.

The Company also provides a 401(k) plan for its regular full-time agents. The Company makes an annual contribution equal to 6.1% of an agent's compensation up to the Social Security taxable wage base plus 7.5% of the agent's compensation in excess of the Social Security taxable wage base. In addition, the agent may elect to defer a portion of the agent's compensation, up to the legal limit on elective deferrals, and have that amount contributed to the plan. Total annual contributions cannot exceed certain limits which vary based on total agent compensation.

For all of the Company's defined contribution plans, accumulated funds may be invested by the employee in a group annuity contract issued by the Company or in mutual funds.

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

No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets - N/A

C. Wash Sales - N/A

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

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

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					
Bonds	$ -	$ 264,819,086	$ -	$ -	$ 264,819,086
Common Stock	$ 1,038,628	$ -	$ 13,280,973	$ 501,843,328	$ 516,162,929
Derivatives	$ 557,691	$ 149,062,729	$ -	$ -	$ 149,620,420
Other Invested Assets	$ -	$ -	$ -	$ 101,309,645	$ 101,309,645
Cash, Cash Equivalents & Short Term Investments	$ (12,319,600)	$ -	$ -	$ 328,206,150	$ 315,886,550
Separate Accounts	$ 16,579	$ 264,112,052	$ -	$ 500,800,016	$ 764,928,647
Total assets at fair value/NAV	$ (10,706,702)	$ 677,993,867	$ 13,280,973	$ 1,432,159,139	$ 2,112,727,277

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ -	$ 62,462,586	$ -	$ -	$ 62,462,586
Total liabilities at fair value	$ -	$ 62,462,586	$ -	$ -	$ 62,462,586

(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										
Common Stock	$ 13,287,250	$ -	$ -	$ (6,277)	$ -	$ -	$ -	$ -	$ -	$ 13,280,973
Total Assets	$ 13,287,250	$ -	$ -	$ (6,277)	$ -	$ -	$ -	$ -	$ -	$ 13,280,973

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) The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

NOTES TO FINANCIAL STATEMENTS

(4) Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.

Common stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.

Preferred stocks - Investments in redeemable preferred stock are reported at amortized cost or fair value based on their NAIC designation and perpetual preferred stock are reported at fair value not to exceed the effective call price, including brokerage and other related fees.

Derivative assets and liabilities - Derivative assets and liabilities include options, swaptions, interest rate swaps and futures contracts. Fair value of these over the counter ("OTC") derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs observed from actively quoted markets, and is widely accepted by the financial services industry. The majority of the Company's OTC derivative products use this and other pricing models and are categorized as Level 2. Fair values of futures are based on quoted prices which are observable and readily and regularly available in an active market. Therefore, futures are categorized as Level 1.

Partnerships - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership's NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.

Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

Separate account assets - Separate account assets include assets supporting our variable products which are carried at fair value. Separate account assets also include the assets of the Company's separately funded pension plans, which are primarily comprised of bonds and limited partnerships. Separate account assets that are valued using NAV as a practical expedient are not categorized in the fair value hierarchy.

(5) For additional information on derivatives see 20(A) 1-4 above.

B. Additional fair value information regarding the fair value of benefit plan assets is included in Note 12.

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.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,195,154,441	$ 6,136,652,719	$ 233,954,021	$ 4,953,459,092	$ 7,741,328	$ -	$ -
Preferred Stock	$ 822,853	$ 1,000,000	$ -	$ 822,853	$ -	$ -	$ -
Common Stock	$ 93,497,323	$ 93,497,323	$ 1,178,673	$ -	$ 13,280,973	$ 79,037,677	$ -
Mortgage Loans	$ 438,271,229	$ 455,689,324	$ -	$ -	$ 438,271,229	$ -	$ -
Real Estate	$ 50,480,437	$ 50,480,437	$ -	$ 50,480,437	$ -	$ -	$ -
Cash, Cash Equivalents & Short Term Investments	$ 315,886,550	$ 315,886,550	$ (12,319,600)	$ -	$ -	$ 328,206,150	$ -
Derivative Asset	$ 149,620,419	$ 149,620,419	$ 557,691	$ 149,062,729	$ -	$ -	$ -
Surplus Notes	$ 88,330,375	$ 92,897,573	$ -	$ 88,330,375	$ -	$ -	$ -
Other Invested Assets	$ 83,312,779	$ 83,312,777	$ -	$ -	$ -	$ 77,763,467	$ 5,549,312
Separate Account Assets	$ 764,928,647	$ 764,928,645	$ 16,579	$ 264,112,052	$ -	$ 500,800,016	$ -
Derivative Liability	$ 62,462,586	$ 62,462,586	$ -	$ 62,462,586	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 5,549,312	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. Nav Practical Expedient Investments

Type or Class of Financial Instrument	Carrying Value September 30, 2023 Value	Unfunded Commitments As of September 30, 2023	Redemption Frequency (If currently eligible)	Redemption Notice Period
Common Stock	$ 79,037,677	$ -	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	$ 328,206,150	$ -	Not Applicable	Not Applicable
Other Invested Assets	$ 77,763,467	$ 24,635,993	Not Applicable	Not Applicable
Separate Account Assets	$ 500,800,016	$ 5,457,680	Not Applicable	Not Applicable

NOTE 21 Other Items

No significant change.

NOTE 22 Events Subsequent

No significant change.

NOTE 23 Reinsurance

No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination - N/A

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses - N/A

NOTE 26 Intercompany Pooling Arrangements - N/A

NOTE 27 Structured Settlements - N/A

NOTE 28 Health Care Receivables - N/A

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]

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. ....

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

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. 12/31/2019

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). 12/03/2020

6.4 By what department or departments?
Vermont Department of Financial Regulation ....

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
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 2,354,513

13. Amount of real estate and mortgages held in short-term investments: ......$ 0

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	$ 4,464,084	$ 4,535,286
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 1,739,625,862	$ 1,951,834,206
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 30,000,000	$ 30,000,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,774,089,946	$ 1,986,369,492
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 4,464,084	$ 4,535,286

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
JP Morgan Chase	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
NLG Capital, Inc.	A
Varagon Capital Partners, L.P.	U
Western Asset Management Company, LLC	U
Blackrock Financial Management, Inc.	U
PineBridge Investments, LLC	U

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 [X] No [ ]

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
109396	NLG Capital, Inc.	5493008017ZBDR2FW152	SEC	DS
281851	Varagon Capital Partners, L.P.		SEC	NO
110441	Western Asset Management Company, LLC	549300C5A561UXUICN46	SEC	NO
107105	Blackrock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	SEC	NO

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	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 455,689,324
	1.14 Total Mortgages in Good Standing	$ 455,689,324
	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	$ 0
	1.32 Residential Mortgages	$ 0
	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	$ 0
	1.42 Residential Mortgages	$ 0
	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)	$ 455,689,324
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	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	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
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	$ 0
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	$ 0
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
82627	06-0839705	07/01/2023	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	Authorized	2	
87017	62-1003368	07/01/2023	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	Authorized	2	
93572	43-1235868	07/01/2023	RGA Reinsurance Co	MO	YRT/I	XXXLO	Authorized	2	
80659	82-4533188	07/01/2023	The Canada Life Assurance Company	MI	YRT/I	XXXLO	Authorized	2	
74900	63-0483783	07/01/2023	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	Authorized	3	
82627	06-0839705	03/26/2023	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	Authorized	2	01/01/2019
74900	63-0483783	03/25/2023	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	Authorized	3	01/01/2019
87017	62-1003368	03/25/2023	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	Authorized	2	01/01/2019
93572	43-1235868	03/25/2023	RGA Reinsurance Co	MO	YRT/I	XXXLO	Authorized	2	01/01/2019
80659	82-4533188	03/26/2023	The Canada Life Assurance Company	MI	YRT/I	XXXLO	Authorized	2	12/31/2018

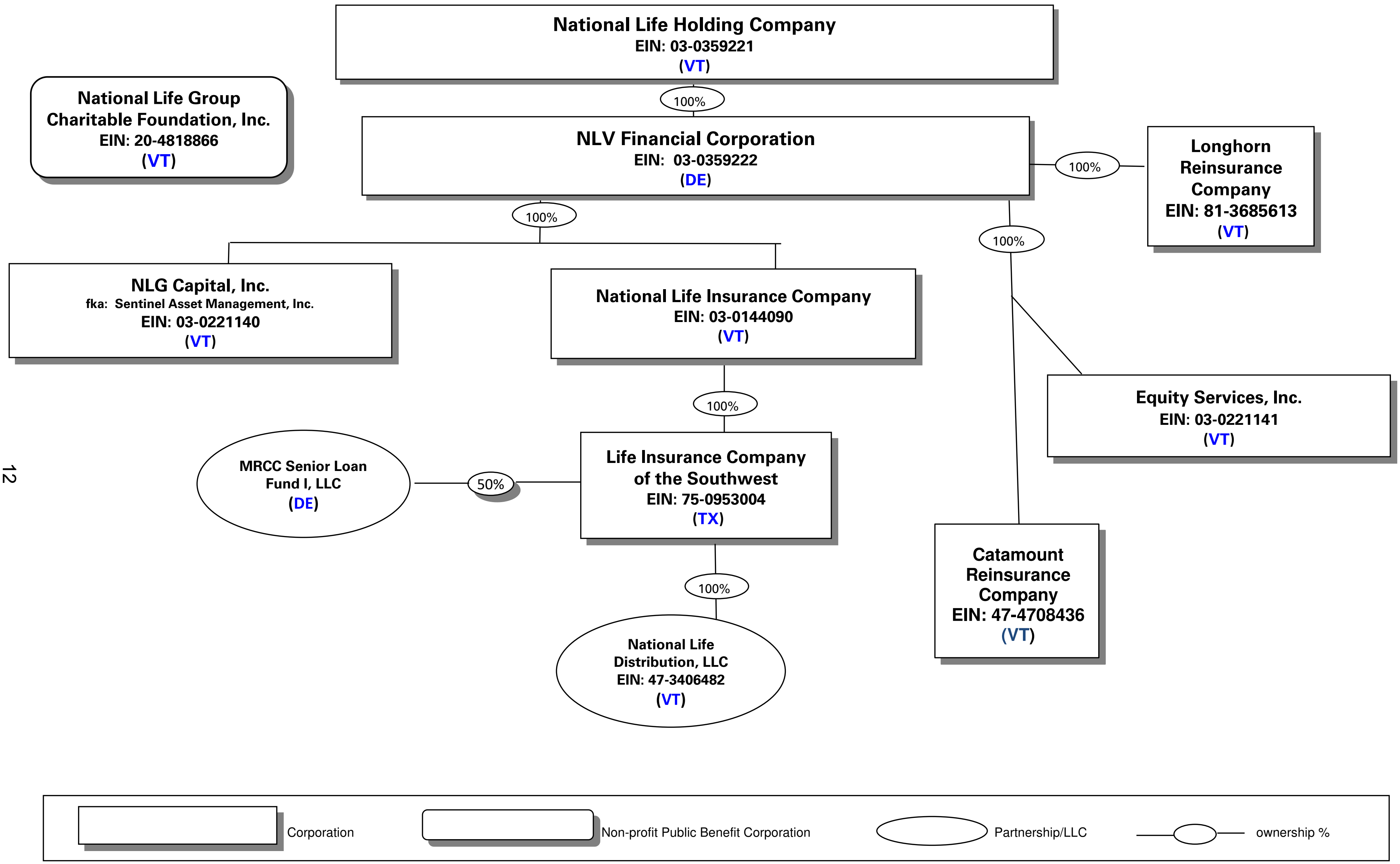
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,283,454	0	173,261	0	1,456,715	0
2.	Alaska AK	L	93,872	0	2,691	0	96,563	0
3.	Arizona AZ	L	2,785,324	179,893	63,429	0	3,028,646	0
4.	Arkansas AR	L	247,145	0	6,560	0	253,705	0
5.	California CA	L	26,496,023	944,679	629,237	0	28,069,939	0
6.	Colorado CO	L	1,371,504	172,688	39,843	0	1,584,035	0
7.	Connecticut CT	L	7,921,091	90,470	101,675	0	8,113,236	0
8.	Delaware DE	L	2,349,307	0	9,506	0	2,358,813	0
9.	District of Columbia DC	L	254,900	0	9,891	0	264,791	0
10.	Florida FL	L	29,388,651	6,143,999	386,846	0	35,919,496	0
11.	Georgia GA	L	11,328,427	643,511	216,068	0	12,188,006	0
12.	Hawaii HI	L	466,043	912	7,341	0	474,296	0
13.	Idaho ID	L	576,778	3,600	1,722	0	582,100	0
14.	Illinois IL	L	16,372,416	32,635	144,800	0	16,549,851	0
15.	Indiana IN	L	3,819,751	4,000	52,033	0	3,875,784	0
16.	Iowa IA	L	971,865	227,706	6,191	0	1,205,762	0
17.	Kansas KS	L	1,724,743	0	10,524	0	1,735,267	0
18.	Kentucky KY	L	681,788	241,436	17,280	0	940,504	0
19.	Louisiana LA	L	838,642	0	42,488	0	881,130	0
20.	Maine ME	L	3,145,237	2,954	51,655	0	3,199,846	330,000
21.	Maryland MD	L	6,769,700	65,038	66,697	0	6,901,435	0
22.	Massachusetts MA	L	5,724,807	211,469	85,564	0	6,021,840	0
23.	Michigan MI	L	4,748,671	10,600	261,263	0	5,020,534	0
24.	Minnesota MN	L	4,067,996	55,450	69,035	0	4,192,481	0
25.	Mississippi MS	L	240,599	0	5,713	0	246,312	0
26.	Missouri MO	L	1,718,937	5,000	18,155	0	1,742,092	0
27.	Montana MT	L	148,574	0	2,574	0	151,148	0
28.	Nebraska NE	L	472,642	25,225	18,311	0	516,178	0
29.	Nevada NV	L	3,865,710	21,532	10,337	0	3,897,579	200,000
30.	New Hampshire NH	L	2,635,221	115,050	43,796	0	2,794,067	0
31.	New Jersey NJ	L	29,869,378	1,672,006	293,759	0	31,835,143	0
32.	New Mexico NM	L	245,093	0	14,144	0	259,237	0
33.	New York NY	L	123,710,315	514,412,092	798,498	0	638,920,905	0
34.	North Carolina NC	L	19,997,984	337,800	133,988	0	20,469,772	0
35.	North Dakota ND	L	105,558	0	3,078	0	108,636	0
36.	Ohio OH	L	4,596,328	41,429	136,186	0	4,773,943	0
37.	Oklahoma OK	L	478,651	450	4,137	0	483,238	0
38.	Oregon OR	L	2,115,124	6,550	25,069	0	2,146,743	0
39.	Pennsylvania PA	L	9,364,657	109,184	295,057	0	9,768,898	0
40.	Rhode Island RI	L	1,117,046	15,899	62,052	0	1,194,997	0
41.	South Carolina SC	L	2,600,906	61,082	19,681	0	2,681,669	0
42.	South Dakota SD	L	170,059	75	5,240	0	175,374	0
43.	Tennessee TN	L	3,317,502	3,000	60,213	0	3,380,715	0
44.	Texas TX	L	12,335,547	1,497,215	122,449	0	13,955,211	0
45.	Utah UT	L	1,893,262	14,050	8,566	0	1,915,878	0
46.	Vermont VT	L	9,150,616	518,729	56,654	0	9,725,999	0
47.	Virginia VA	L	9,740,998	41,622	135,880	0	9,918,500	0
48.	Washington WA	L	1,605,619	55,900	17,907	0	1,679,426	0
49.	West Virginia WV	L	279,403	0	16,273	0	295,676	0
50.	Wisconsin WI	L	3,717,668	1,541	33,940	0	3,753,149	0
51.	Wyoming WY	L	224,513	2,250	0	0	226,763	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	26,685	0	0	0	26,685	0
55.	U.S. Virgin Islands VI	N	109,847	0	0	0	109,847	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Aliens OT	XXX	462,412	5,038	6,171	0	473,621	0
59.	Subtotal	XXX	379,744,989	527,993,759	4,803,428	0	912,542,176	530,000
90.	Reporting entity contributions for employee benefits plans	XXX	810,016	(6,253,739)	0	0	(5,443,723)	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	8,762,029	12,403	0	0	8,774,432	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	9,020,046	0	3,785,471	0	12,805,517	0
94.	Aggregate or other amounts not allocable by State	XXX	31,461	0	0	0	31,461	0
95.	Totals (Direct Business)	XXX	398,368,542	521,752,423	8,588,899	0	928,709,864	530,000
96.	Plus Reinsurance Assumed	XXX	122,268	0	0	0	122,268	0
97	Totals (All Business)	XXX	398,490,810	521,752,423	8,588,899	0	928,832,132	530,000
98.	Less Reinsurance Ceded	XXX	88,259,601	83,200	6,924,210	0	95,267,011	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	310,231,209	521,669,223	1,664,689	0	833,565,121	530,000
	DETAILS OF WRITE-INS							
58001.	Agrregate Other Alien	XXX	462,412	5,038	6,171	0	473,621	0
58002.		XXX						
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	462,412	5,038	6,171	0	473,621	0
9401.	Aggregate or other amounts not allocable by State	XXX	31,461	0	0	0	31,461	0
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	31,461	0	0	0	31,461	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 6


National Life Holding Company
EIN: 03-0359221
(VT)
100%
National Life Group
Charitable Foundation, Inc.
EIN: 20-4818866
(VT)
NLV Financial Corporation
EIN: 03-0359222
(DE)
100%
Longhorn
Reinsurance
Company
EIN: 81-3685613
(VT)
100%
100%
NLG Capital, Inc.
fka: Sentinel Asset Management, Inc.
EIN: 03-0221140
(VT)
National Life Insurance Company
EIN: 03-0144090
(VT)
Equity Services, Inc.
EIN: 03-0221141
(VT)
100%
MRCC Senior Loan
Fund I, LLC
(DE)
50%
Life Insurance Company
of the Southwest
EIN: 75-0953004
(TX)
Catamount
Reinsurance
Company
EIN: 47-4708436
(VT)
100%
National Life
Distribution, LLC
EIN: 47-3406482
(VT)
Corporation
Non-profit Public Benefit Corporation
Partnership/LLC
ownership %

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
	National Life Group	00000	03-0359221	0	0		National Life Holding Company	VT	UIP		Board	0.000		NO	0
0000	National Life Group	00000	20-4818866	0	0		National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0359222	0	0		NLV Financial Corporation	DE	UDP	National Life Holding Company	Board	0.000	National Life Holding Company	NO	0
0634	National Life Group	66680	03-0144090	0	0		National Life Insurance Company	VT	RE	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	0
0634	National Life Group	65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX	DS	National Life Insurance Company	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0221140	0	0		NLG Capital, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	47-3406482	0	0		National Life Distribution, LLC	VT	DS	Life Insurance Company of the Southwest	Ownership	100.000	National Life Holding Company	NO	0
0634	National Life Group	15803	47-4708436	0	0		Catamount Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0634	National Life Group	16057	81-3685613	0	0		Longhorn Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	32-0547196	0	0		MRCC Senior Loan Fund I, LLC	DE	DS	Life Insurance Company of the Southwest	Ownership	50.000	National Life Holding Company	NO	0

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 6 6 8 0 2 0 2 3 4 9 0 0 0 0 3
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 6 6 8 0 2 0 2 3 3 6 5 0 0 0 0 3
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 6 6 8 0 2 0 2 3 4 4 5 0 0 0 0 3
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	6 6 6 8 0 2 0 2 3 4 4 6 0 0 0 0 3
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 6 6 8 0 2 0 2 3 4 4 7 0 0 0 0 3
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 6 6 8 0 2 0 2 3 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Items not allocated	8,350,918	75,055	8,275,863	6,908,849
2505. Miscellaneous	10,546,957	541,132	10,005,825	6,226
2597. Summary of remaining write-ins for Line 25 from overflow page	18,897,874	616,187	18,281,687	6,915,075

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accumulated post-retirement benefits	1,310,964	1,443,967
2505. Provision for sales practice litigation	2,061,251	2,092,712
2506. Guaranty fund	340,387	347,851
2507. Commission accumulation liability	106,678	121,431
2508. Accrued interest on death claims	743,378	775,542
2509. Miscellaneous	13,612,124	2,311,731
2597. Summary of remaining write-ins for Line 25 from overflow page	18,174,783	7,093,234

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous deductions	(871,542)	(494,827)	(752,425)
2797. Summary of remaining write-ins for Line 27 from overflow page	(871,542)	(494,827)	(752,425)

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	51,854,601	53,161,833
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	447,015	0
	2.2 Additional investment made after acquisition	648,167	1,947,329
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	2,469,346	0
8.	Deduct current year's depreciation	0	3,254,561
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	50,480,437	51,854,601
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	50,480,437	51,854,601

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	489,350,515	486,022,838
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	26,700,000
	2.2 Additional investment made after acquisition	2,478,838	8,738,702
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	0
7.	Deduct amounts received on disposals	36,140,030	32,111,025
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	455,689,323	489,350,515
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	455,689,323	489,350,515
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	455,689,323	489,350,515

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	183,022,439	198,788,094
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	1,116,519	1,343,993
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	23,641	29,432
5.	Unrealized valuation increase (decrease)	(2,065,376)	(4,913,834)
6.	Total gain (loss) on disposals	19,667	(90,114)
7.	Deduct amounts received on disposals	3,754,375	8,340,025
8.	Deduct amortization of premium and depreciation	2,152,163	2,625,761
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	1,169,346
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	176,210,352	183,022,439
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	176,210,352	183,022,439

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	7,813,126,631	8,018,812,609
2.	Cost of bonds and stocks acquired	528,832,703	377,866,140
3.	Accrual of discount	11,282,807	11,714,403
4.	Unrealized valuation increase (decrease)	216,825,401	(212,836,699)
5.	Total gain (loss) on disposals	2,003,503	(5,920,657)
6.	Deduct consideration for bonds and stocks disposed of	377,286,447	361,857,450
7.	Deduct amortization of premium	9,816,820	13,629,602
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	2,104,860	3,919,874
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	121,340	2,897,761
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,182,984,258	7,813,126,631
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	8,182,984,258	7,813,126,631

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)	3,620,106,814	119,107,437	27,722,721	6,562,002	3,542,945,660	3,620,106,814	3,718,053,532	3,467,151,304
2. NAIC 2 (a)	2,210,840,422	7,699,532	29,304,921	803,122	2,262,473,985	2,210,840,422	2,190,038,155	2,282,067,123
3. NAIC 3 (a)	178,782,849	1,105,750	816,752	(9,541,957)	205,564,020	178,782,849	169,529,890	183,422,343
4. NAIC 4 (a)	39,539,885	141,375	3,650,184	2,627,369	42,969,476	39,539,885	38,658,445	52,365,928
5. NAIC 5 (a)	15,672,936	0	410,140	(2,871)	15,675,738	15,672,936	15,259,925	3,451,427
6. NAIC 6 (a)	5,141,848	0	37,542	8,471	5,170,379	5,141,848	5,112,777	3,302,948
7. Total Bonds	6,070,084,754	128,054,094	61,942,260	456,136	6,074,799,258	6,070,084,754	6,136,652,724	5,991,761,073
PREFERRED STOCK								
8. NAIC 1	1,000,000	0	0	0	1,000,000	1,000,000	1,000,000	1,000,000
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,000,000	0	0	0	1,000,000	1,000,000	1,000,000	1,000,000
15. Total Bonds and Preferred Stock	6,071,084,754	128,054,094	61,942,260	456,136	6,075,799,258	6,071,084,754	6,137,652,724	5,992,761,073

(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 $ ....0 ; NAIC 2 $ ....0 ; NAIC 3 $ ....0 NAIC 4 $ ....0 ; NAIC 5 $ ....0 ; NAIC 6 $ 0

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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)	36,828,346
2.	Cost Paid/(Consideration Received) on additions	59,207,254
3.	Unrealized Valuation increase/(decrease)	36,287,906
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(7,688,508)
6.	Considerations received/(paid) on terminations	37,909,700
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	86,725,298
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	86,725,298

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				261,611
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				296,082
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(107,388)			
	3.12 Section 1, Column 15, prior year	(164,663)	57,275		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	0			
	3.14 Section 1, Column 18, prior year	0	0	57,275	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(107,388)			
	3.24 Section 1, Column 19, prior year plus	(164,663)			
	3.25 SSAP No. 108 adjustments	0	57,275	57,275	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		224,488		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	224,488			
	4.23 SSAP No. 108 adjustments	0	224,488		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				557,693
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				557,693

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	86,600,140	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	557,690	
3.	Total (Line 1 plus Line 2)		87,157,830
4.	Part D, Section 1, Column 6	149,620,420	
5.	Part D, Section 1, Column 7	(62,462,590)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)
		Fair Value Check	
7.	Part A, Section 1, Column 16	86,600,140	
8.	Part B, Section 1, Column 13	557,691	
9.	Total (Line 7 plus Line 8)		87,157,830
10.	Part D, Section 1, Column 9	149,620,420	
11.	Part D, Section 1, Column 10	(62,462,590)	
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	123,200	
15.	Part D, Section 1, Column 12	123,200	
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	85,243,500	0
2.	Cost of cash equivalents acquired	1,170,604,164	511,293,500
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	927,641,514	426,050,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	328,206,150	85,243,500
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	328,206,150	85,243,500

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	Monteplier	VT	01/01/1957	Various	0	0	0	(33,902)
0199999. Acquired by Purchase					0	0	0	(33,902)
0399999 - Totals					0	0	0	(33,902)

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 Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	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		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
329754C	TORRANCE	CA		07/21/2023	8.880	0	1,588,801	4,207,883
0599999. Mortgages in good standing - Commercial mortgages-all other						0	1,588,801	4,207,883
0899999. Total Mortgages in good standing						0	1,588,801	4,207,883
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	1,588,801	4,207,883

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329768	CHARLOTTE	NC		09/17/2021	09/22/2023	7,500,000	0	0	0	0	0	0	7,500,000	7,500,000	0	0	0
0329717	LINCOLN	NE		07/16/2013	08/10/2023	9,797,738	0	0	0	0	0	0	9,797,738	9,797,738	0	0	0
0199999. Mortgages closed by repayment						17,297,738	0	0	0	0	0	0	17,297,738	17,297,738	0	0	0
0329665	AUSTELL	GA		09/21/2006		118,659	0	0	0	0	0	0	118,659	118,659	0	0	0
0329626	LOUISBURG	NC		12/01/2005		53,195	0	0	0	0	0	0	53,195	53,195	0	0	0
0329744	THE COLONY	TX		06/14/2018		26,323	0	0	0	0	0	0	26,323	26,323	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		76,242	0	0	0	0	0	0	76,242	76,242	0	0	0
0329737	SEATTLE	WA		09/27/2016		105,935	0	0	0	0	0	0	105,935	105,935	0	0	0
0329608	HAMPTON	VA		12/01/2005		94,567	0	0	0	0	0	0	94,567	94,567	0	0	0
0329758	MADISON	WI		07/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		163,022	0	0	0	0	0	0	163,022	163,022	0	0	0
0329735	NORTH CHICAGO	IL		08/31/2016		94,248	0	0	0	0	0	0	94,248	94,248	0	0	0
0329759	LENEXA	KS		05/17/2021		96,483	0	0	0	0	0	0	96,483	96,483	0	0	0
0329743	CHANDLER	AZ		05/01/2018		0	0	0	0	0	0	0	0	0	0	0	0
0329745	CARROLLTON	TX		08/31/2021		41,325	0	0	0	0	0	0	41,325	41,325	0	0	0
0329732	EL CAJON	CA		04/21/2016		0	0	0	0	0	0	0	0	0	0	0	0
0329747	GRETNA	NE		02/07/2019		53,967	0	0	0	0	0	0	53,967	53,967	0	0	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
0329752	OMAHA	NE		12/03/2019		90,015	0	0	0	0	0	0	90,015	90,015	0	0	0
0329767	LINCOLN	NE		07/01/2021		80,124	0	0	0	0	0	0	80,124	80,124	0	0	0
0329723	MADISON	WI		07/31/2014		38,755	0	0	0	0	0	0	38,755	38,755	0	0	0
0329555	FRESNO	CA		12/01/2005		162,172	0	0	0	0	0	0	162,172	162,172	0	0	0
0329760	LOUISVILLE	KY		05/19/2021		108,522	0	0	0	0	0	0	108,522	108,522	0	0	0
0329733	ESTES PARK	CO		10/03/2016		177,012	0	0	0	0	0	0	177,012	177,012	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		115,584	0	0	0	0	0	0	115,584	115,584	0	0	0
0329746	PORTLAND	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		113,922	0	0	0	0	0	0	113,922	113,922	0	0	0
0329757	HUDSON	NH		02/11/2021		0	0	0	0	0	0	0	0	0	0	0	0
0329769	HOUSTON	TX		06/23/2022		0	0	0	0	0	0	0	0	0	0	0	0
0329731	INDIANAPOLIS	IN		12/11/2015		0	0	0	0	0	0	0	0	0	0	0	0
0329734	EDINA	MN		10/14/2016		111,628	0	0	0	0	0	0	111,628	111,628	0	0	0
0329729	NEWPORT BEACH	CA		07/29/2015		42,157	0	0	0	0	0	0	42,157	42,157	0	0	0
0329753	RANCHO CUCAMONGA	CA		12/08/2020		49,101	0	0	0	0	0	0	49,101	49,101	0	0	0
0329768	CHARLOTTE	NC		09/17/2021		0	0	0	0	0	0	0	0	0	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		70,215	0	0	0	0	0	0	70,215	70,215	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		93,425	0	0	0	0	0	0	93,425	93,425	0	0	0
0329738	PHOENIX	AZ		12/16/2016		0	0	0	0	0	0	0	0	0	0	0	0
0329739	PHOENIX	AZ		08/04/2017		138,221	0	0	0	0	0	0	138,221	138,221	0	0	0
0329717	LINCOLN	NE		07/16/2013		39,718	0	0	0	0	0	0	39,718	39,718	0	0	0
329754C	TORRANCE	CA		08/18/2023		0	0	0	0	0	0	0	0	0	0	0	0
0329721	FT WORTH	TX		02/21/2014		93,185	0	0	0	0	0	0	93,185	93,185	0	0	0
0329591	DAVIDSON	NC		12/01/2005		56,902	0	0	0	0	0	0	56,902	56,902	0	0	0
0329740	HILLSBORO	OR		11/17/2017		76,783	0	0	0	0	0	0	76,783	76,783	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		66,278	0	0	0	0	0	0	66,278	66,278	0	0	0
0329593	KIRKLAND	WA		12/01/2005		59,062	0	0	0	0	0	0	59,062	59,062	0	0	0
0329755	OLIVETTE	MO		12/30/2020		56,989	0	0	0	0	0	0	56,989	56,989	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		152,155	0	0	0	0	0	0	152,155	152,155	0	0	0
0329658	TIMONIUM	MD		07/10/2006		67,307	0	0	0	0	0	0	67,307	67,307	0	0	0
0299999. Mortgages with partial repayments						2,983,198	0	0	0	0	0	0	2,983,198	2,983,198	0	0	0
0599999 - Totals						20,280,936	0	0	0	0	0	0	20,280,936	20,280,936	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
716500-00-4	Centerbridge Capital Prtner II	Wilmington	DE	Centerbridge Capital Prtner II		05/09/2011	3	0	30,983	0	0	0.230
718900-00-4	LS Power Equity Ptners III	Wilmington	DE	LS Power Equity Ptners III		03/11/2014		0	30,616	0	0	0.500
719700-00-7	North Haven Credit Ptners II	Wilmington	DE	North Haven Credit Ptners II		12/01/2014	2	0	126,739	0	0	2.080
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	188,338	0	0	XXX
716600-00-2	Siguler Guff Distressed RE Opportunities Fund	Wilmington	DE	Siguler Guff Distressed RE Opportunities Fund		04/11/2011		0	66,799	0	0	1.590
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	66,799	0	0	XXX
6099999. Total - Unaffiliated								0	255,137	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	255,137	0	0	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
716500-00-4	Centerbridge Capital Prtner II	Wilmington	DE	Capital Distribution	05/09/2011	07/10/2023	209,253	0	0	0	0	0	0	209,253	64,641	0	0	0	144,612
712900-00-0	JH Whitney VI	Dover	DE	Capital Distribution	12/30/2005	09/26/2023	24,041	0	0	0	0	0	0	24,041	0	0	0	0	24,041
718900-00-4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014	07/06/2023	236,156	0	0	0	0	0	0	236,156	139,553	0	0	0	96,603
716300-00-9	Newstone Capital Partners II	Wilmington	DE	Capital Distribution	03/14/2011	08/07/2023	87,790	0	0	0	0	0	0	87,790	21,446	0	0	0	66,344
719700-00-7	North Haven Credit Ptners II	Wilmington	DE	Capital Distribution	12/01/2014	07/19/2023	360,894	0	0	0	0	0	0	360,894	176,566	0	0	0	184,328
714200-00-3	Northstar Mezzanine Partners V	Wilmington	DE	Capital Distribution	11/28/2007	09/28/2023	21,841	0	0	0	0	0	0	21,841	21,841	0	0	0	0
718400-00-5	Northstar Mezzanine Pters VI	Wilmington	DE	Capital Distribution	11/26/2013	08/28/2023	75,902	0	0	0	0	0	0	75,902	75,902	0	0	0	0
714200-00-3	Northstar Mezzanine Partners V	Wilmington	DE	Expense Allocation	11/28/2007	09/30/2023	0	0	0	0	0	0	0	0	51,931	0	0	0	(51,931)
718400-00-5	Northstar Mezzanine Pters VI	Wilmington	DE	Expense Allocation	11/26/2013	09/30/2023	0	0	0	0	0	0	0	0	12,428	0	0	0	(12,428)
721400-00-0	TA Subordinated Debt FD IV	Wilmington	DE	Capital Distribution	02/22/2016	08/04/2023	150,000	0	0	0	0	0	0	150,000	64,950	0	0	0	85,050
716100-00-3	TA Subordinated Debt Fund III	Wilmington	DE	Capital Distribution	11/08/2010	08/04/2023	93,750	0	0	0	0	0	0	93,750	82,116	0	0	0	11,634
714600-00-4	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	04/08/2008	03/29/2023	66,799	0	0	0	0	0	0	66,799	0	0	0	0	66,799
716600-00-2	Siguler Guff Distressed RE	Wilmington	DE	Expense Allocation	04/11/2011	03/29/2023	0	0	0	0	0	0	0	0	66,799	0	0	0	(66,799)
721500-00-7	TA XII-A LP	Wilmington	DE	Capital Distribution	02/22/2016	07/06/2023	1,012,500	0	0	0	0	0	0	1,012,500	434,363	0	0	0	578,138
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,338,926	0	0	0	0	0	0	2,338,926	1,212,536	0	0	0	1,126,391
6099999. Total - Unaffiliated							2,338,926	0	0	0	0	0	0	2,338,926	1,212,536	0	0	0	1,126,391

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							2,338,926	0	0	0	0	0	0	2,338,926	1,212,536	0	0	0	1,126,391

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31418E-K5-8	Fannie Mae MA4815 6.000% 09/01/52		08/03/2023	PNC Capital Markets		2,347,341	2,356,177	5,105	1.A
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		06/29/2023	PNC Capital Markets		(1,029)	(1,044)	(1)	1.A
31418E-QZ-6	Fannie Mae MA4971 6.500% 02/01/53		09/07/2023	Brean Capital		2,532,732	2,517,783	5,910	1.A
31418E-V2-3	Fannie Mae MA5132 6.000% 07/01/53		08/17/2023	Various		5,026,325	5,034,521	10,908	1.A
31418E-WN-6	Fannie Mae MA5152 6.000% 09/01/53		08/31/2023	Stephens Inc		998,893	998,581	2,164	1.A
36179Y-AF-1	Government National Mortgage A G2 MA9006 6.000% 07/20/53		07/27/2023	PNC Capital Markets		1,097,358	1,096,843	3,656	1.A
36179Y-C8-5	Government National Mortgage A G2 MA9095 6.000% 08/20/53		08/10/2023	Various		2,887,132	2,877,107	9,590	1.A
36179Y-C9-3	Government National Mortgage A G2 MA9096 6.500% 08/20/53		08/10/2023	Brean Capital		1,515,000	1,500,000	5,417	1.A
3618A7-WD-7	Government National Mortgage A G2 CQ5144 6.000% 12/20/52		07/20/2023	Stone X		694,395	694,938	2,664	1.A
3618AV-RJ-7	Government National Mortgage 6.000% 01/20/53		07/19/2023	Stone X		1,985,319	1,982,531	6,608	1.A
38380B-HG-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016145 CLASS MZ 3.000% 10/20/46		09/01/2023	Interest Capitalization		18,821	18,821	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		09/01/2023	Interest Capitalization		21,156	21,156	0	1.A
38382J-S5-6	Government National Mortgage SERIES 2020138 CLASS NZ 1.500% 09/20/50		09/01/2023	Interest Capitalization		1,289	1,289	0	1.A
38382J-WF-9	Government National Mortgage SERIES 2020140 CLASS Z 1.000% 09/20/50		09/01/2023	Interest Capitalization		2,186	2,186	0	1.A
38382L-UQ-2	Government National Mortgage SERIES 2020183 CLASS UZ 1.000% 12/20/50		09/01/2023	Interest Capitalization		130	130	0	1.A
38382L-UR-0	Government National Mortgage SERIES 2020183 CLASS ZT 1.000% 12/20/50		09/01/2023	Interest Capitalization		110	110	0	1.A
38382N-JR-9	Government National Mortgage A SERIES 202127 CLASS MZ 1.000% 02/20/51		09/01/2023	Interest Capitalization		203	203	0	1.A
91282C-HN-4	United States Treasury 4.750% 07/31/25		08/30/2023	Deutsche Bank		683,000	685,000	2,741	1.A
0109999999. Subtotal - Bonds - U.S. Governments						19,810,361	19,786,332	54,762	XXX
3136AK-QA-4	FNR SERIES 201442 CLASS BZ 3.000% 07/25/44		09/01/2023	Interest Capitalization		28,061	28,061	0	1.A
3136B5-HK-4	Fannie mae SERIES 201935 CLASS LZ 3.000% 07/25/49		09/01/2023	Interest Capitalization		17,290	17,290	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		09/01/2023	Interest Capitalization		71,884	71,884	0	1.A
3136BF-EL-3	FANNIE MAE SERIES 20218 CLASS Z 0.750% 03/25/51		09/01/2023	Interest Capitalization		859	859	0	1.A
3137F9-6H-9	Freddie Mac SERIES 5072 CLASS Z 1.000% 02/25/51		09/01/2023	Interest Capitalization		500	500	0	1.A
3137F9-BD-2	Freddie Mac SERIES 5072 CLASS Z 1.000% 01/25/51		09/01/2023	Interest Capitalization		507	507	0	1.A
3140N2-XJ-5	Fannie Mae BW9680 6.500% 07/01/53		07/06/2023	Wells Fargo		2,628,697	2,612,775	5,661	1.A
3140N2-XK-2	Fannie Mae BW9681 6.000% 07/01/53		07/12/2023	Brean Capital		785,583	781,189	1,693	1.A
3140NP-PR-5	Fannie Mae BY6731 6.000% 08/01/53		08/11/2023	Stone X		696,681	699,413	1,515	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		09/01/2023	Interest Capitalization		30,454	30,454	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,260,516	4,242,932	8,869	XXX
12510H-AS-9	Capital Automotive Reit SERIES 20231A CLASS A1 5.750% 09/15/53		09/14/2023	Nikko Securities America		486,720	500,000	0	1.A FE
12516W-AC-5	CENT Trust 2023-CITY CENT Trust 2023-CITY B 8.477% 09/15/28		08/16/2023	Morgan Stanley DWD		1,000,000	1,000,000	0	1.D FE
12549B-AU-2	CIFC Funding Ltd SERIES 20132A CLASS A3LR 7.495% 10/18/30		07/13/2023	Janney Montgomery		197,825	205,000	3,696	1.F FE
16159P-AD-1	Chase Mortgage Finance Corpor SERIES 20231 CLASS A2 6.000% 06/25/54		09/14/2023	JP Morgan		4,921,094	5,000,000	21,667	1.A FE
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		07/07/2023	Barclays Capital		1,306,819	1,443,750	8,901	2.B FE
30225V-AL-1	EXTRA SPACE STORAGE LP 3.500% 07/01/26		07/25/2023	Tax Free Exchange		3,992,713	4,000,000	9,333	2.B FE
36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3 6.000% 01/25/54		08/18/2023	Goldman Sachs & Company		4,902,344	5,000,000	25,000	1.A FE
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		07/25/2023	PineBridge		141,375	150,000	4,791	4.A FE
42806M-AE-9	Hertz Vehicle Financing LLC SERIES 20212A CLASS A 1.680% 12/27/27		09/11/2023	Mitsubishi		660,176	750,000	630	1.A FE
42806M-CA-5	Hertz Vehicle Financing LLC SERIES 20233A CLASS A 5.940% 02/25/28		08/16/2023	JP Morgan		874,796	875,000	0	1.A FE
431318-AS-3	HILCORP ENERGY I/HILCORP 6.250% 11/01/28		07/25/2023	PineBridge		478,750	500,000	7,465	3.C FE
45344L-AC-7	CRESCENT ENERGY FINANCE 9.250% 02/15/28		07/25/2023	PineBridge		502,500	500,000	22,611	3.C FE
465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3 5.500% 12/25/53		08/31/2023	Various		9,039,502	9,289,958	12,421	1.A FE
46647E-AH-4	JP Morgan Mortgage Trust SERIES 20163 CLASS 1A8 3.000% 10/25/46		09/08/2023	JP Morgan		245,240	260,894	239	1.A
46656R-AH-3	JP Morgan Mortgage Trust SERIES 20233 CLASS A3A 5.000% 10/25/53		09/11/2023	JP Morgan		2,225,649	2,357,132	3,929	1.A FE
59170J-A*-9	MetroNet Infrastructure Issuer Series 2023-3 7.86% Class A-2 7.860% 10/20/53		09/21/2023	Direct-Private Placement		8,000,000	8,000,000	0	1.F FE
59170J-AB-4	MetroNet Infrastructure Issue SERIES 20221A CLASS B 7.460% 10/20/52		09/27/2023	Bank of America		2,400,000	2,500,000	4,663	2.B FE
618934-AA-1	Mosaic Solar Loans LLC SERIES 20234A CLASS A 6.400% 05/20/53		09/20/2023	Mitsubishi		1,124,752	1,125,000	0	1.D FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		08/24/2023	Goldman Sachs & Company		263,596	275,926	326	1.D FE
61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		08/24/2023	Various		1,781,126	1,866,070	3,079	1.D FE
61946Q-AA-9	Mosaic Solar Loans LLC SERIES 20221A CLASS A 2.640% 01/20/53		09/27/2023	Deutsche Bank		1,691,763	2,052,955	1,355	1.D FE
61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A 4.380% 01/21/53		09/12/2023	Deutsche Bank		1,087,308	1,181,957	3,451	1.D FE
629377-CQ-3	NRG Energy Inc 3.375% 02/15/29		07/25/2023	PineBridge		124,500	150,000	2,278	3.B FE
64831H-AM-5	New Residential Mortgage Loan SERIES 2023NQM1 CLASS A1A 6.864% 10/25/63		09/29/2023	Morgan Stanley DWD		939,987	940,000	7,169	1.A FE
86744T-AA-4	Helios Issuer VI, LLC SERIES 2021B CLASS A 1.620% 07/20/48		07/11/2023	Citigroup Global		398,672	491,618	509	1.D FE
86745N-AA-6	Sunnova Sol Issuer LLC SERIES 20201A CLASS A 3.350% 02/01/55		09/12/2023	Deutsche Bank		932,000	1,114,238	4,562	1.G FE
86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A 5.300% 08/22/50		08/31/2023	Various		4,555,247	4,750,000	184	1.D FE
86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A 5.300% 05/20/50		09/11/2023	Cantor Fitzgerald		944,940	982,394	3,326	1.D FE
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 20232A CLASS A1 6.600% 01/30/59		09/14/2023	Deutsche Bank		1,242,241	1,250,000	0	1.G FE
92539X-AA-2	Verus Securitization Trust SERIES 20236 CLASS A1 6.665% 09/25/68		09/07/2023	Morgan Stanley DWD		757,988	758,000	2,526	1.A FE
95002V-AB-5	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A2 2.500% 07/25/50		09/08/2023	JP Morgan		222,556	279,067	213	1.A
00850B-AE-6	AGL CLO Ltd SERIES 202218A CLASS C 7.701% 04/21/31	D	07/03/2023	JP Morgan		243,000	250,000	3,908	1.E FE
039951-AG-3	ARES CLO Ltd SERIES 202370A CLASS C 8.257% 10/25/35	D	09/29/2023	Goldman Sachs & Company		1,000,000	1,000,000	0	1.F FE
04016P-AL-2	ARES CLO Ltd SERIES 201743A CLASS BR 7.271% 07/15/34	D	08/21/2023	Goldman Sachs & Company		981,500	1,000,000	7,472	1.C FE
04017W-AE-2	ARES CLO Ltd SERIES 201954A CLASS B 7.421% 10/15/32	D	09/11/2023	Deutsche Bank		746,850	750,000	8,965	1.C FE
04018U-AN-5	ARES CLO Ltd SERIES nALF2A CLASS CR 8.196% 10/20/36	D	08/30/2023	Citigroup Global		500,000	500,000	0	1.F FE
04019R-AW-1	ARES CLO Ltd SERIES 202266A CLASS BR 7.857% 07/25/36	D	08/07/2023	JP Morgan		825,000	825,000	0	1.C FE
04019R-AY-7	ARES CLO Ltd SERIES 202266A CLASS CR 8.357% 07/25/36	D	08/07/2023	JP Morgan		1,400,000	1,400,000	0	1.F FE
05685E-AG-5	Bain Capital Credit CLO, Limi SERIES 20234A CLASS C 8.251% 10/21/36	D	08/08/2023	Morgan Stanley DWD		1,000,000	1,000,000	0	1.F FE
07135L-AG-1	Battalion CLO LTD SERIES 202223A CLASS C 7.960% 05/19/36	D	08/17/2023	BMO Capital Markets		979,050	1,000,000	7,737	1.F FE
08181J-AD-4	Benefit Street Partners CLO L SERIES 20185BA CLASS B 7.757% 04/20/31	D	07/20/2023	Societe Generale		985,000	1,000,000	860	1.F FE
09630A-AG-1	Bluemountain CLO Ltd SERIES 20183A CLASS B 7.383% 10/25/30	D	09/15/2023	Stone X		689,500	700,000	8,039	1.C FE
124166-AJ-8	Buttermilk Park CLO Ltd SERIES 20181A CLASS C 7.671% 10/15/31	D	08/21/2023	Citigroup Global		1,482,000	1,500,000	11,824	1.F FE
12481K-AS-7	CBAM CLO Management SERIES 20172A CLASS AR 6.772% 07/17/34	D	08/03/2023	Goldman Sachs & Company		1,386,000	1,400,000	5,520	1.A FE
12481X-AS-9	CBAM CLO Management SERIES 20186A CLASS B1R 7.671% 01/15/31	D	08/18/2023	Stone X		499,000	500,000	3,835	1.C FE
12509V-AG-7	CBAM CLO Management SERIES 202012A CLASS AR 6.787% 07/20/34	D	07/31/2023	BNP Paribas		988,750	1,000,000	2,444	1.A FE
12511A-AA-2	CBAM CLO Management SERIES 202013A CLASS A 7.037% 01/20/34	D	09/14/2023	BNP Paribas		996,000	1,000,000	11,696	1.A FE
14311A-AW-2	Carlyle Global Market Strategi SERIES 20145A CLASS BRR 7.271% 07/15/31	D	08/17/2023	Various		2,013,275	2,050,000	6,492	1.C FE
14318J-AG-1	Carlyle Global Market Strateg SERIES 20221A CLASS C 0.000% 04/15/35	D	06/05/2023	Various		(1,423,750)	(1,500,000)	(13,083)	1.F FE
14318J-AG-1	Carlyle Global Market Strateg SERIES 20221A CLASS C 7.458% 04/15/35	D	06/05/2023	Various		1,423,750	1,500,000	13,083	1.F FE
15032E-AS-8	Cedar Funding Ltd SERIES 20178A CLASS CR 7.682% 10/17/34	D	09/01/2023	Deutsche Bank		821,169	837,500	9,100	1.F FE
15034A-AE-5	Cedar Funding Ltd SERIES 202114A CLASS C 7.395% 07/15/33	D	07/06/2023	Societe Generale		1,444,500	1,500,000	24,886	1.F FE
26253B-AJ-3	Dryden Senior Loan Fund SERIES 2022104A CLASS C 9.427% 08/20/34	D	07/13/2023	MIZUHO		1,013,500	1,000,000	14,279	1.F FE
26253T-AG-0	Dryden Senior Loan Fund SERIES 2023102A CLASS C 8.210% 10/15/36	D	08/25/2023	Bank of America		2,000,000	2,000,000	0	1.F FE
26254F-AE-4	Dryden Senior Loan Fund SERIES 2023107A CLASS B 8.026% 08/15/35	D	07/14/2023	Goldman Sachs & Company		1,000,000	1,000,000	0	1.C FE
26254F-AG-9	Dryden Senior Loan Fund SERIES 2023107A CLASS C 8.376% 08/15/35	D	07/14/2023	Goldman Sachs & Company		500,000	500,000	0	1.F FE
28622X-AC-0	Elevation CLO Ltd SERIES 20189A CLASS B 7.321% 07/15/31	D	08/21/2023	Wells Fargo		494,250	500,000	3,761	1.B FE
449278-AE-0	ICG US CLO Ltd 2023-1A C 3.799% 07/18/36	D	07/21/2023	Barclays Capital		500,000	500,000	0	1.F FE
48252U-AL-1	KKR Financial CLO Ltd SERIES 25 CLASS CR 7.871% 07/15/34	D	07/31/2023	Nikko Securities America		733,125	750,000	2,623	1.F FE
48255P-AE-5	KKR Financial CLO Ltd SERIES 202241A CLASS C 7.560% 04/15/35	D	07/14/2023	Robert W. Baird & Co		475,938	500,000	105	1.E FE
48256E-AE-9	KKR Financial CLO Ltd SERIES 48A CLASS B 7.801% 10/20/36	D	09/28/2023	Bank of America		500,000	500,000	0	1.C FE
48256E-AG-4	KKR Financial CLO Ltd SERIES 48A CLASS C 8.301% 10/20/36	D	09/28/2023	Bank of America		500,000	500,000	0	1.F FE
62432B-AQ-6	Mountain View CLO Ltd SERIES 20159A CLASS A2R 7.351% 07/15/31	D	09/07/2023	Janney Montgomery		985,000	1,000,000	11,433	1.B FE
62848F-AJ-1	Myers Park CLO LTD SERIES 20181A CLASS C 7.657% 10/20/30	D	09/07/2023	Wells Fargo		1,211,893	1,225,000	13,774	1.F FE
64129U-BW-4	NEUBERGER BERMAN CLO LTD SERIES 201417A CLASS CR2 7.613% 04/22/29	D	08/17/2023	Barclays Capital		269,500	275,000	1,627	1.F FE
64130X-AE-6	Neuberger Berman CLO Ltd SERIES 201829A CLASS C 7.738% 10/19/31	D	08/21/2023	Citigroup Global		494,500	500,000	3,758	1.F FE
64131Q-AE-0	Neuberger Berman CLO Ltd SERIES 201726A CLASS C 7.338% 10/18/30	D	07/19/2023	Societe Generale		975,500	1,000,000	610	1.F FE
67577V-AQ-6	Octagon Credit Partners 46, L SERIES 20202A CLASS CR 7.771% 07/15/36	D	08/10/2023	Natixis		3,153,750	3,250,000	18,453	1.F FE
67592R-AE-3	Octagon Investment Partners 5 SERIES 20211A CLASS C 7.395% 04/15/34	D	07/03/2023	Mitsubishi		139,200	150,000	2,370	1.F FE
69916X-AY-1	Parallel Ltd SERIES 20191A CLASS CR 7.907% 07/20/32	D	09/14/2023	Bank of America		1,950,000	2,000,000	26,293	1.F FE
72134C-AE-1	Pikes Peak CLO SERIES 202314A CLASS B 7.846% 04/20/36	D	07/06/2023	Morgan Stanley DWD		989,500	1,000,000	16,800	1.C FE
77340L-AR-1	Rockford Tower CLO Ltd SERIES 20222A CLASS CR 8.651% 10/20/35	D	09/19/2023	Bank of America		2,000,000	2,000,000	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
80317E-AG-4	Saranac CLO LTD SERIES 20142A CLASS BR 7.392% 11/20/29	D	09/21/2023	Robert W. Baird & Co		1,987,500	2,000,000	14,372	1.A FE
87170A-AU-2	Symphony CLO Ltd SERIES 202234A CLASS CR 8.501% 07/24/36	D	07/13/2023	Bank of America		500,000	500,000	0	1.F FE
87251P-AE-7	TCW Gem Ltd SERIES 20232A CLASS B 8.001% 10/20/36	D	08/14/2023	Jefferies & Co		1,000,000	1,000,000	0	1.C FE
87251P-AG-2	TCW Gem Ltd SERIES 20232A CLASS C 8.451% 10/20/36	D	08/14/2023	Jefferies & Co		500,000	500,000	0	1.F FE
92891L-AK-8	Voya CLO Ltd SERIES 20223A CLASS BR 7.751% 10/20/36	D	08/31/2023	Bank of America		950,000	950,000	0	1.C FE
92916X-AJ-6	Voya CLO Ltd SERIES 20133A CLASS A1RR 6.721% 10/18/31	D	08/10/2023	BNP Paribas		1,984,740	1,993,114	10,047	1.A FE
92917K-AD-6	Voya CLO Ltd SERIES 20183A CLASS C 7.770% 10/15/31	D	09/07/2023	Wells Fargo		752,531	765,000	9,246	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						103,983,200	106,619,573	416,653	XXX
2509999997. Total - Bonds - Part 3						128,054,077	130,648,837	480,284	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						128,054,077	130,648,837	480,284	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
024071-81-3	American Funds American Balance		09/29/2023	Various	20,043.620	612,895		0	.
06828M-87-6	Baron Funds Emerging Markets Institutional		09/29/2023	Principal	1,695.330	23,643		0	.
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		09/29/2023	Principal	7,283.300	36,215		0	.
298706-82-1	American Funds Europacific growth fund		09/29/2023	Principal	10,147.270	548,789		0	.
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		09/29/2023	Principal	6,679.656	479,075		0	.
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		09/29/2023	Principal	1,229.317	191,185		0	.
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		09/29/2023	Various	30,583.250	309,703		0	.
31635V-63-8	Fidelity Advisors Fidelity Total Intern. Index		09/29/2023	Principal	2,350.986	30,154		0	.
411512-52-8	Harbor Funds Capital Appreciation		09/29/2023	Principal	9,394.410	824,175		0	.
55273H-35-3	MFS Value Fund R6		09/29/2023	Principal	769.470	36,857		0	.
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		09/26/2023	Principal	11,044.950	627,050		0	.
957663-66-9	Western Asset Funds Core Plus Bond I		09/29/2023	Various	4,136.170	38,152		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						3,757,893	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						3,757,893	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						3,757,893	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						3,757,893	XXX	0	XXX
6009999999 - Totals						131,811,970	XXX	480,284	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418E-K5-8	Fannie Mae MA4815 6.000% 09/01/52		09/01/2023	Paydown		262,031	262,031	261,048	0	0	983	0	983	0	262,031	0	0	0	1,310	09/01/2052	1.A
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		09/01/2023	Paydown		2,104	2,104	2,074	0	0	30	0	30	0	2,104	0	0	0	14	11/01/2052	1.A
31418E-T8-3	Fannie Mae MA5074 6.000% 05/01/53		09/01/2023	Paydown		2,192	2,192	2,197	0	0	(4)	0	(4)	0	2,192	0	0	0	22	05/01/2053	1.A
31418E-TJ-9	Fannie Mae MA5052 5.500% 03/01/53		09/01/2023	Paydown		2,278	2,278	2,252	0	0	26	0	26	0	2,278	0	0	0	21	03/01/2053	1.A
31418E-U5-7	Fannie Mae MA5103 6.000% 06/01/53		09/01/2023	Paydown		105,327	105,327	105,967	0	0	(640)	0	(640)	0	105,327	0	0	0	1,053	06/01/2053	1.A
31418E-V2-3	Fannie Mae MA5132 6.000% 07/01/53		09/01/2023	Paydown		2,159	2,159	2,171	0	0	(12)	0	(12)	0	2,159	0	0	0	11	07/01/2053	1.A
36179Y-AF-1	Government National Mortgage A G2 MA9006 6.000% 07/20/53		09/01/2023	Paydown		990	990	990	0	0	0	0	0	0	990	0	0	0	5	07/20/2053	1.A
36179Y-C8-5	Government National Mortgage A G2 MA9095 6.000% 08/20/53		09/01/2023	Paydown		2,773	2,773	2,782	0	0	(10)	0	(10)	0	2,773	0	0	0	14	08/20/2053	1.A
36179Y-C9-3	Government National Mortgage A G2 MA9096 6.500% 08/20/53		09/01/2023	Paydown		1,243	1,243	1,256	0	0	(12)	0	(12)	0	1,243	0	0	0	7	08/20/2053	1.A
3618A7-WD-7	Government National Mortgage A G2 CQ5144 6.000% 12/20/52		09/01/2023	Paydown		1,349	1,349	1,348	0	0	1	0	1	0	1,349	0	0	0	10	12/20/2052	1.A
3618AV-RJ-7	Government National Mortgage 6.000% 01/20/53		09/01/2023	Paydown		2,271	2,271	2,274	0	0	(3)	0	(3)	0	2,271	0	0	0	11	01/20/2053	1.A
36194S-PD-4	Government National Mortgage A AU4920 3.020% 09/15/41		09/01/2023	Paydown		48,359	48,359	49,251	49,035	0	(676)	0	(676)	0	48,359	0	0	0	974	09/15/2041	1.A
3620A7-ZK-4	Government National Mortgage A 721746 4.000% 08/15/40		09/01/2023	Paydown		28,094	28,094	29,382	29,239	0	(1,145)	0	(1,145)	0	28,094	0	0	0	700	08/15/2040	1.A
36225A-WN-6	Government Natl Mtg Assn Pool 780653 6.500% 10/15/27		09/01/2023	Paydown		3,628	3,628	3,615	3,617	0	11	0	11	0	3,628	0	0	0	158	10/15/2027	1.A
36241L-UE-4	Government National Mortgage A GN 783281 4.500% 07/15/40		09/01/2023	Paydown		52,309	52,309	55,824	55,261	0	(2,952)	0	(2,952)	0	52,309	0	0	0	1,528	07/15/2040	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.211% 10/16/48		09/01/2023	Paydown		0	0	1,392	1,224	0	(1,224)	0	(1,224)	0	0	0	0	0	139	10/16/2048	1.A
38374E-DL-8	Government Natl Mtg Assn REMIC Ser 2003-102 Cl JC 5.500% 11/16/33		09/01/2023	Paydown		54,439	54,439	54,898	54,528	0	(89)	0	(89)	0	54,439	0	0	0	1,897	11/16/2033	1.A
38374N-HE-0	Government Natl Mtg Assn REMIC Ser 2006-27 Cl ZB 6.500% 06/20/36		09/01/2023	Paydown		220,910	220,910	226,016	222,873	0	(1,963)	0	(1,963)	0	220,910	0	0	0	9,479	06/20/2036	1.A
38374U-AR-2	Government Natl Mtg Assn REMIC Ser 2009-39 Cl PE 4.500% 03/20/39		09/01/2023	Paydown		359,274	359,274	358,488	358,444	0	830	0	830	0	359,274	0	0	0	10,807	03/20/2039	1.A
38374U-WN-7	Government Natl Mtg Assn REMIC Ser 2009-42 Cl MZ 5.000% 06/20/39		09/01/2023	Paydown		59,716	59,716	59,182	59,329	0	386	0	386	0	59,716	0	0	0	1,947	06/20/2039	1.A
38374X-TY-1	Government Natl Mtg Assn REMIC Ser 2009-23 Cl BC 4.500% 04/20/39		09/01/2023	Paydown		34,951	34,951	34,841	34,856	0	95	0	95	0	34,951	0	0	0	1,055	04/20/2039	1.A
38375D-Z7-6	Government Natl Mtg Assn REMIC Ser 2009-58 Cl ME 4.500% 07/16/39		09/01/2023	Paydown		454,383	454,383	447,994	451,636	0	2,747	0	2,747	0	454,383	0	0	0	13,279	07/16/2039	1.A
38376J-DQ-4	Government Natl Mtg Assn REMIC Ser 2009-106 Cl B 4.000% 09/16/24		09/01/2023	Paydown		130,769	130,769	126,621	130,191	0	578	0	578	0	130,769	0	0	0	3,482	09/16/2024	1.A
38377G-F9-5	Government Natl Mtg Assn REMIC Ser 2010-76 Cl BE 4.500% 06/20/40		09/01/2023	Paydown		379,594	379,594	405,335	389,614	0	(10,020)	0	(10,020)	0	379,594	0	0	0	11,564	06/20/2040	1.A
38379C-N6-9	GOVERNMENT NATIONAL MORTGAGE SERIES 201483 CLASS TZ 2.500% 11/16/43		09/01/2023	Paydown		601,547	601,547	485,526	486,999	0	114,548	0	114,548	0	601,547	0	0	0	9,934	11/16/2043	1.A
38379X-V5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 201693 CLASS LB 3.000% 07/20/46		09/01/2023	Paydown		67,973	67,973	68,929	68,550	0	(577)	0	(577)	0	67,973	0	0	0	1,336	07/20/2046	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		09/01/2023	Paydown		16,398	16,398	16,781	16,717	0	(319)	0	(319)	0	16,398	0	0	0	383	01/20/2048	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		09/01/2023	Paydown		11,494	11,494	11,426	11,437	0	56	0	56	0	11,494	0	0	0	306	08/20/2048	1.A
38381T-KZ-7	Government National Mortgage SERIES 201929 CLASS JY 4.500% 03/20/49		09/01/2023	Paydown		102,810	102,810	108,372	104,570	0	(1,760)	0	(1,760)	0	102,810	0	0	0	2,786	03/20/2049	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38381V-BT-6	Government National Mortgage SERIES 201952 CLASS AF 5.895% 04/16/49		09/16/2023	Paydown		677,800	677,800	677,482	677,530	0	270	0	270	0	677,800	0	0	0	23,833	04/16/2049	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,689,165	3,689,165	3,605,714	3,205,650	0	99,155	0	99,155	0	3,689,165	0	0	0	98,065	XXX	XXX
452152-GS-4	ILLINOIS ST 7.350% 07/01/35		07/01/2023	Redemption 100.0000		91,071	91,071	99,194	0	0	(284)	0	(284)	0	98,910	0	(7,838)	(7,838)	3,347	07/01/2035	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						91,071	91,071	99,194	0	0	(284)	0	(284)	0	98,910	0	(7,838)	(7,838)	3,347	XXX	XXX
31283G-3V-7	Federal Home Ln Mtg Corp Pool G00812 6.500% 04/01/26		09/01/2023	Paydown		527	527	536	529	0	(2)	0	(2)	0	527	0	0	0	23	04/01/2026	1.A
3128M7-T9-7	FREDDIE MAC G05676 4.000% 11/01/39		09/01/2023	Paydown		132,267	132,267	138,301	137,011	0	(4,744)	0	(4,744)	0	132,267	0	0	0	3,568	11/01/2039	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		09/01/2023	Paydown		133,925	133,925	130,598	131,179	0	2,746	0	2,746	0	133,925	0	0	0	3,144	11/01/2040	1.A
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		09/01/2023	Paydown		82,498	82,498	84,238	83,918	0	(1,420)	0	(1,420)	0	82,498	0	0	0	1,705	04/01/2042	1.A
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000% 12/01/44		09/01/2023	Paydown		3,743	3,743	3,831	3,819	0	(76)	0	(76)	0	3,743	0	0	0	75	12/01/2044	1.A
3128S2-RN-3	FREDDIE MAC T61393 3.000% 10/01/42		09/01/2023	Paydown		9,183	9,183	9,434	9,417	0	(234)	0	(234)	0	9,183	0	0	0	190	10/01/2042	1.A
3128S2-SG-7	FREDDIE MAC T61419 3.000% 11/01/42		09/01/2023	Paydown		27,737	27,737	28,496	28,258	0	(521)	0	(521)	0	27,737	0	0	0	555	11/01/2042	1.A
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		09/01/2023	Paydown		66,910	66,910	68,740	68,538	0	(1,628)	0	(1,628)	0	66,910	0	0	0	1,338	11/01/2042	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2023	Paydown		47,073	47,073	46,631	46,717	0	356	0	356	0	47,073	0	0	0	796	01/01/2043	1.A
312931-A6-5	FREDDIE MAC A84529 4.500% 02/01/39		09/01/2023	Paydown		6,761	6,761	6,592	6,646	0	115	0	115	0	6,761	0	0	0	202	02/01/2039	1.A
312933-A7-9	FREDDIE MAC A86330 4.500% 05/01/39		09/01/2023	Paydown		129,349	129,349	126,115	127,214	0	2,135	0	2,135	0	129,349	0	0	0	3,497	05/01/2039	1.A
3132GR-HF-1	FREDDIE MAC Q06230 3.500% 02/01/42		09/01/2023	Paydown		21,512	21,512	22,309	22,142	0	(630)	0	(630)	0	21,512	0	0	0	503	02/01/2042	1.A
3132GS-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		09/01/2023	Paydown		97,432	97,432	100,568	100,074	0	(2,642)	0	(2,642)	0	97,432	0	0	0	2,195	04/01/2042	1.A
3132J6-GQ-1	Federal Home Loan Mtg Corp Q15206 2.500% 01/01/43		09/01/2023	Paydown		253,959	253,959	248,086	248,600	0	5,359	0	5,359	0	253,959	0	0	0	3,919	01/01/2043	1.A
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		09/01/2023	Paydown		179,479	179,479	183,126	183,228	0	(3,749)	0	(3,749)	0	179,479	0	0	0	3,353	09/25/2042	1.A
3136AC-7M-7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS) 1AC 3.454% 02/25/43		09/01/2023	Paydown		894,746	894,746	913,016	907,743	0	(12,997)	0	(12,997)	0	894,746	0	0	0	22,607	02/25/2043	1.A
3136AM-XV-6	Fannie mae SERIES 201511 CLASS AQ 3.000% 03/25/35		09/01/2023	Paydown		184,665	184,665	188,358	185,982	0	(1,317)	0	(1,317)	0	184,665	0	0	0	3,730	03/25/2035	1.A
3136AX-NU-5	FANNIE MAE SERIES 201757 CLASS FA 5.618% 08/25/57		09/25/2023	Paydown		136,318	136,318	135,636	135,807	0	510	0	510	0	136,318	0	0	0	4,752	08/25/2057	1.A
3136B3-4D-9	FANNIE MAE SERIES 20199 CLASS GF 5.668% 03/25/49		09/25/2023	Paydown		32,706	32,706	32,657	32,668	0	38	0	38	0	32,706	0	0	0	1,162	03/25/2049	1.A
3136B3-N2-2	FANNIE MAE SERIES 201910 CLASS F 5.668% 03/25/49		09/25/2023	Paydown		10,707	10,707	10,692	10,695	0	12	0	12	0	10,707	0	0	0	380	03/25/2049	1.A
3136B4-VX-3	Fannie mae SERIES 201926 CLASS FM 5.668% 06/25/49		09/25/2023	Paydown		48,250	48,250	48,190	48,215	0	35	0	35	0	48,250	0	0	0	1,711	06/25/2049	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 Cl BL 4.000% 11/15/40		09/01/2023	Paydown		465,846	465,846	441,680	454,042	0	11,803	0	11,803	0	465,846	0	0	0	12,226	11/15/2040	1.A
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 Cl PY 4.000% 02/15/42		09/01/2023	Paydown		88,066	88,066	88,561	88,337	0	(271)	0	(271)	0	88,066	0	0	0	2,351	02/15/2042	1.A
3137B1-A9-3	Federal Home Ln Mtg Corp REMIC Ser 4179 Cl EB 3.000% 03/15/33		09/01/2023	Paydown		345,534	345,534	344,130	344,781	0	753	0	753	0	345,534	0	0	0	6,915	03/15/2033	1.A
3137BH-UW-5	Freddie Mac 3.000% 04/15/35		09/15/2023	Paydown		376,165	376,165	368,186	372,776	0	3,389	0	3,389	0	376,165	0	0	0	7,677	04/15/2035	1.A
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		09/01/2023	Paydown		133,539	133,539	137,348	135,897	0	(2,358)	0	(2,358)	0	133,539	0	0	0	3,975	09/15/2048	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		09/01/2023	Paydown		34,671	34,671	35,092	34,912	0	(242)	0	(242)	0	34,671	0	0	0	1,038	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		09/01/2023	Paydown		23,641	23,641	25,043	24,643	0	(1,001)	0	(1,001)	0	23,641	0	0	0	708	01/15/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137FL-2T-0	FREDDIE MAC SERIES 4863 CLASS EB 4.500% 03/15/49		09/01/2023	Paydown		114,515	114,515	121,265	118,528	0	(4,013)	0	(4,013)	0	114,515	0	0	0	3,459	03/15/2049	1.A
3137FL-LV-4	FREDDIE MAC SERIES 4869 CLASS NB 4.500% 01/15/49		09/01/2023	Paydown		101,096	101,096	106,815	104,867	0	(3,771)	0	(3,771)	0	101,096	0	0	0	3,041	01/15/2049	1.A
3137FL-YN-8	FREDDIE MAC SERIES KF61 CLASS A 5.748% 03/25/29		09/25/2023	Paydown		759	759	759	759	0	0	0	0	0	759	0	0	0	27	03/25/2029	1.A
31384U-WS-9	Federal Natl Mtg Assn Pool 534457 6.500% 10/01/28		09/01/2023	Paydown		15,308	15,308	15,344	15,278	0	30	0	30	0	15,308	0	0	0	664	10/01/2028	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		09/01/2023	Paydown		158,178	158,178	155,830	156,116	0	2,062	0	2,062	0	158,178	0	0	0	2,596	01/01/2043	1.A
3138EP-QJ-6	FNMA AL 6756 3.921% 03/01/45		09/01/2023	Paydown		2,041,421	2,041,421	2,225,149	2,183,049	0	(141,627)	0	(141,627)	0	2,041,421	0	0	0	63,118	03/01/2045	1.A
3138L6-4X-3	Fannie Mae AM6237 4.150% 07/01/44		09/01/2023	Paydown		40,223	40,223	41,976	41,539	0	(1,316)	0	(1,316)	0	40,223	0	0	0	1,124	07/01/2044	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		09/01/2023	Paydown		32,887	32,887	36,566	35,692	0	(2,806)	0	(2,806)	0	32,887	0	0	0	906	07/01/2044	1.A
3138L7-AD-8	Fannie Mae 3.750% 08/01/34		09/01/2023	Paydown		43,076	43,076	43,642	43,387	0	(310)	0	(310)	0	43,076	0	0	0	1,088	08/01/2034	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		09/01/2023	Paydown		19,844	19,844	21,608	21,099	0	(1,255)	0	(1,255)	0	19,844	0	0	0	546	11/01/2039	1.A
3138L8-W8-3	FNMA 3.410% 01/01/32		09/01/2023	Paydown		21,022	21,022	21,955	21,525	0	(503)	0	(503)	0	21,022	0	0	0	482	01/01/2032	1.A
3138LH-5J-9	Fannie Mae AN5348 3.700% 04/01/47		09/01/2023	Paydown		46,695	46,695	47,045	46,981	0	(286)	0	(286)	0	46,695	0	0	0	1,162	04/01/2047	1.A
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		09/01/2023	Paydown		18,681	18,681	17,964	18,060	0	621	0	621	0	18,681	0	0	0	426	12/01/2045	1.A
3138M0-BE-9	Fannie Mae AO8136 3.000% 08/01/42		09/01/2023	Paydown		61,045	61,045	62,618	62,250	0	(1,205)	0	(1,205)	0	61,045	0	0	0	1,223	08/01/2042	1.A
3138NY-W3-5	Fannie Mae AR2465 2.500% 01/01/43		09/01/2023	Paydown		67,256	67,256	67,971	67,777	0	(521)	0	(521)	0	67,256	0	0	0	1,151	01/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		09/01/2023	Paydown		23,799	23,799	23,338	23,432	0	366	0	366	0	23,799	0	0	0	438	02/01/2043	1.A
3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		09/01/2023	Paydown		1,076	1,076	1,174	1,164	0	(88)	0	(88)	0	1,076	0	0	0	32	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 Cl DB 6.000% 12/25/32		09/01/2023	Paydown		5,682	5,682	5,823	5,714	0	(32)	0	(32)	0	5,682	0	0	0	227	12/25/2032	1.A
31392U-RR-7	Federal Home Ln Mtg Corp REMIC Ser 2501 Cl GE 6.000% 09/15/32		09/01/2023	Paydown		40,770	40,770	41,573	40,888	0	(118)	0	(118)	0	40,770	0	0	0	1,585	09/15/2032	1.A
31393C-PX-5	Federal Natl Mtg Assn REMIC Ser 2003-55 Cl UE 5.500% 06/25/33		09/01/2023	Paydown		47,467	47,467	47,616	47,403	0	64	0	64	0	47,467	0	0	0	1,718	06/25/2033	1.A
31394B-5Q-3	Federal Natl Mtg Assn REMIC Ser 2005-7 Cl ZB 6.000% 02/25/35		09/01/2023	Paydown		197,978	197,978	194,241	195,708	0	2,270	0	2,270	0	197,978	0	0	0	8,364	02/25/2035	1.A
31394D-YS-3	Federal Natl Mtg Assn REMIC Ser 2005-52 Cl PV 5.500% 05/25/35		09/01/2023	Paydown		393,400	393,400	393,462	392,442	0	958	0	958	0	393,400	0	0	0	14,181	05/25/2035	1.A
31394L-JD-5	Federal Home Ln Mtg Corp SERIES 2691 CLASS ZM 4.500% 10/15/33		09/01/2023	Paydown		47,109	47,109	46,914	46,991	0	118	0	118	0	47,109	0	0	0	1,379	10/15/2033	1.A
31394R-LB-3	Federal Home Ln Mtg Corp REMIC Ser 2752 Cl CZ 5.000% 02/15/34		09/01/2023	Paydown		316,049	316,049	313,201	314,244	0	1,805	0	1,805	0	316,049	0	0	0	11,151	02/15/2034	1.A
31395B-DF-7	Federal Natl Mtg Assn REMIC Ser 2006-9 Cl AM 5.500% 03/25/36		09/01/2023	Paydown		25,718	25,718	24,617	25,246	0	472	0	472	0	25,718	0	0	0	954	03/25/2036	1.A
31395D-BL-2	Federal Natl Mtg Assn REMIC Ser 2006-40 Cl EU 6.000% 05/25/36		09/01/2023	Paydown		55,351	55,351	54,434	54,812	0	539	0	539	0	55,351	0	0	0	2,217	05/25/2036	1.A
31395D-SY-6	Federal Natl Mtg Assn REMIC Ser 2006-35 Cl MJ 6.000% 05/25/36		09/01/2023	Paydown		43,143	43,143	42,475	42,798	0	345	0	345	0	43,143	0	0	0	1,573	05/25/2036	1.A
31395E-UL-9	Federal Home Ln Mtg Corp REMIC Ser 2841 Cl Z 6.000% 08/15/34		09/01/2023	Paydown		29,342	29,342	29,785	29,384	0	(43)	0	(43)	0	29,342	0	0	0	1,174	08/15/2034	1.A
31395J-ZL-3	Federal Home Ln Mtg Corp REMIC Ser 2891 Cl ME 5.000% 11/15/34		09/01/2023	Paydown		67,835	67,835	68,768	68,180	0	(345)	0	(345)	0	67,835	0	0	0	2,219	11/15/2034	1.A
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 Cl EH 6.500% 07/25/36		09/01/2023	Paydown		5,067	5,067	5,210	5,115	0	(48)	0	(48)	0	5,067	0	0	0	220	07/25/2036	1.A
31395P-WU-2	Federal Home Ln Mtg Corp REMIC Ser 2950 Cl LH 5.500% 03/15/35		09/01/2023	Paydown		91,292	91,292	91,306	91,178	0	114	0	114	0	91,292	0	0	0	3,401	03/15/2035	1.A
31395V-GT-0	Federal Home Ln Mtg Corp REMIC Ser 2989 Cl WG 5.500% 06/15/35		09/01/2023	Paydown		74,100	74,100	74,424	74,080	0	20	0	20	0	74,100	0	0	0	2,739	06/15/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31395W-MR-5	Federal Home Ln Mtg Corp REMIC Ser 3002 CI NE 5.000% 07/15/35		09/01/2023	Paydown		65,825	65,825	66,730	66,116	0	(291)	0	(291)	0	65,825	0	0	0	2,248	07/15/2035	1.A
31395X-N4-3	Federal Home Ln Mtg Corp REMIC Ser 3015 CI GM 5.000% 08/15/35		09/01/2023	Paydown		54,303	54,303	53,743	54,017	0	286	0	286	0	54,303	0	0	0	1,741	08/15/2035	1.A
31396F-G4-9	Federal Home Ln Mtg Corp REMIC Ser 3068 CI ZD 4.500% 11/15/35		09/01/2023	Paydown		85,740	85,740	82,253	84,656	0	1,084	0	1,084	0	85,740	0	0	0	2,718	11/15/2035	1.A
31396J-2V-6	Federal Home Ln Mtg Corp REMIC Ser 3127 CI HZ 6.000% 03/15/36		09/01/2023	Paydown		70,378	70,378	69,342	69,834	0	544	0	544	0	70,378	0	0	0	2,869	03/15/2036	1.A
31396K-FU-1	Federal Natl Mtg Assn REMIC Ser 2006-73 CI ZH 6.500% 08/25/36		09/01/2023	Paydown		19,686	19,686	20,065	19,728	0	(42)	0	(42)	0	19,686	0	0	0	852	08/25/2036	1.A
31396K-G4-8	Federal Natl Mtg Assn REMIC Ser 2006-88 CI AZ 6.500% 09/25/36		09/01/2023	Paydown		13,796	13,796	13,885	13,790	0	6	0	6	0	13,796	0	0	0	590	09/25/2036	1.A
31396K-L3-4	Federal Natl Mtg Assn REMIC Ser 2006-89 CI BD 6.500% 09/25/36		09/01/2023	Paydown		11,708	11,708	11,972	11,809	0	(100)	0	(100)	0	11,708	0	0	0	466	09/25/2036	1.A
31396L-CS-7	Federal Natl Mtg Assn REMIC Ser 2006-96 CI B 6.500% 10/25/46		09/01/2023	Paydown		2,508	2,508	2,542	2,529	0	(21)	0	(21)	0	2,508	0	0	0	109	10/25/2046	1.A
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 CI D 6.500% 08/25/36		09/01/2023	Paydown		6,847	6,847	6,821	6,819	0	27	0	27	0	6,847	0	0	0	293	08/25/2036	1.A
31396Q-Q9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 CI JB 4.000% 09/25/29		09/01/2023	Paydown		102,164	102,164	96,289	99,806	0	2,358	0	2,358	0	102,164	0	0	0	2,686	09/25/2029	1.A
31396T-SL-8	Federal Home Ln Mtg Corp REMIC Ser 3171 CI DE 6.000% 06/15/36		09/01/2023	Paydown		7,477	7,477	7,456	7,459	0	19	0	19	0	7,477	0	0	0	299	06/15/2036	1.A
31396T-UC-5	Federal Home Ln Mtg Corp REMIC Ser 3171 CI MJ 6.000% 06/15/36		09/01/2023	Paydown		82,963	82,963	83,287	82,945	0	18	0	18	0	82,963	0	0	0	3,504	06/15/2036	1.A
31396V-X9-4	Federal Natl Mtg Assn REMIC Ser 2007-38 CI ZB 6.000% 05/25/37		09/01/2023	Paydown		8,158	8,158	7,661	7,852	0	306	0	306	0	8,158	0	0	0	301	05/25/2037	1.A
31396W-UB-0	Federal Natl Mtg Assn REMIC Ser 2007-63 CI AZ 6.000% 07/25/37		09/01/2023	Paydown		5,876	5,876	5,511	5,654	0	222	0	222	0	5,876	0	0	0	239	07/25/2037	1.A
31396X-HW-7	Federal Natl Mtg Assn REMIC Ser 2007-77 CI DC 6.000% 08/25/37		09/01/2023	Paydown		29,634	29,634	29,009	29,290	0	344	0	344	0	29,634	0	0	0	1,200	08/25/2037	1.A
31397A-6C-2	Federal Home Ln Mtg Corp REMIC Ser 3209 CI TZ 5.000% 08/15/36		09/01/2023	Paydown		46,841	46,841	45,177	45,942	0	899	0	899	0	46,841	0	0	0	1,536	08/15/2036	1.A
31397H-ZK-7	Federal Home Ln Mtg Corp REMIC Ser 3329 CI WN 6.000% 06/15/37		09/01/2023	Paydown		135,646	135,646	135,963	135,512	0	133	0	133	0	135,646	0	0	0	5,417	06/15/2037	1.A
31397L-C8-0	Federal Natl Mtg Assn REMIC Ser 2008-53 CI GZ 6.000% 07/25/38		09/01/2023	Paydown		48,986	48,986	46,410	47,428	0	1,558	0	1,558	0	48,986	0	0	0	1,963	07/25/2038	1.A
31397P-V3-1	Federal Home Ln Mtg Corp REMIC Ser 3405 CI DZ 5.000% 01/15/38		09/01/2023	Paydown		110,734	110,734	110,249	110,402	0	332	0	332	0	110,734	0	0	0	3,587	01/15/2038	1.A
31397Q-W5-3	Federal Natl Mtg Assn REMIC Ser 2010-151 CI BL 4.000% 01/25/31		09/01/2023	Paydown		283,704	283,704	281,931	282,604	0	1,100	0	1,100	0	283,704	0	0	0	7,540	01/25/2031	1.A
31397R-ZH-2	Federal Home Ln Mtg Corp REMIC Ser 3441 CI AX 4.500% 04/15/38		09/01/2023	Paydown		68,730	68,730	65,723	67,143	0	1,587	0	1,587	0	68,730	0	0	0	2,125	04/15/2038	1.A
31398F-5C-1	Federal Home Ln Mtg Corp REMIC Ser 2009-99 CI DH 4.500% 10/25/39		09/01/2023	Paydown		4,888	4,888	4,656	4,742	0	146	0	146	0	4,888	0	0	0	146	10/25/2039	1.A
31398K-KJ-8	Federal Home Ln Mtg Corp REMIC Ser 3591 CI GJ 4.000% 10/15/24		09/01/2023	Paydown		67,854	67,854	66,497	67,634	0	220	0	220	0	67,854	0	0	0	1,812	10/15/2024	1.A
31398K-ZC-7	Federal Home Ln Mtg Corp REMIC Ser 3598 CI MB 4.500% 11/15/39		09/01/2023	Paydown		142,298	142,298	137,740	140,454	0	1,844	0	1,844	0	142,298	0	0	0	4,257	11/15/2039	1.A
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 CI SD 0.598% 12/25/40		09/25/2023	Paydown		0	0	34,859	30,789	0	(30,789)	0	(30,789)	0	0	0	0	0	1,371	12/25/2040	1.A
31398W-5J-9	Federal Home Ln Mtg Corp REMIC Ser 3626 CI DB 5.000% 01/15/40		09/01/2023	Paydown		107,032	107,032	107,701	107,210	0	(178)	0	(178)	0	107,032	0	0	0	3,590	01/15/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31405F-D4-1	Federal Natl Mtg Assn Pool 787723 6.500% 01/01/33		09/01/2023	Paydown		3,072	3,072	3,201	3,134	0	(62)	0	(62)	0	3,072	0	0	0	133	01/01/2033	1.A
31407B-TX-7	Federal Natl Mtg Assn Pool 825966 5.000% 07/01/35		09/01/2023	Paydown		2,670	2,670	2,503	2,547	0	123	0	123	0	2,670	0	0	0	89	07/01/2035	1.A
3140N2-VF-5	Fannie Mae BW9613 6.000% 06/01/53		09/01/2023	Paydown		109,832	109,832	110,278	0	0	(446)	0	(446)	0	109,832	0	0	0	1,621	06/01/2053	1.A
3140N2-XJ-5	Fannie Mae BW9680 6.500% 07/01/53		09/01/2023	Paydown		90,564	90,564	91,116	0	0	(552)	0	(552)	0	90,564	0	0	0	783	07/01/2053	1.A
3140N2-XK-2	Fannie Mae BW9681 6.000% 07/01/53		09/01/2023	Paydown		659	659	663	0	0	(4)	0	(4)	0	659	0	0	0	3	07/01/2053	1.A
3140NL-3M-9	Fannie Mae BY4403 6.000% 05/01/53		09/01/2023	Paydown		2,278	2,278	2,296	0	0	(19)	0	(19)	0	2,278	0	0	0	23	05/01/2053	1.A
31412P-CF-6	Federal Natl Mtg Assn 930770 4.500% 03/01/29		09/01/2023	Paydown		32,773	32,773	32,148	32,409	0	364	0	364	0	32,773	0	0	0	991	03/01/2029	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2023	Paydown		217,098	217,098	222,390	221,382	0	(4,284)	0	(4,284)	0	217,098	0	0	0	3,596	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		09/01/2023	Paydown		137,638	137,638	134,563	134,949	0	2,689	0	2,689	0	137,638	0	0	0	2,428	02/01/2043	1.A
31417K-LX-3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2023	Paydown		8,175	8,175	8,349	8,330	0	(155)	0	(155)	0	8,175	0	0	0	273	07/01/2039	1.A
31418A-DV-7	Federal Natl Mtg Assn MA1015 3.000% 03/01/42		09/01/2023	Paydown		16,647	16,647	16,614	16,614	0	34	0	34	0	16,647	0	0	0	334	03/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500% 12/01/42		09/01/2023	Paydown		44,744	44,744	45,220	45,057	0	(313)	0	(313)	0	44,744	0	0	0	746	12/01/2042	1.A
31419B-7B-5	Fannie Mae AE1789 4.000% 10/01/40		09/01/2023	Paydown		25,546	25,546	25,873	25,808	0	(262)	0	(262)	0	25,546	0	0	0	679	10/01/2040	1.A
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2023	Paydown		15,272	15,272	14,471	14,684	0	588	0	588	0	15,272	0	0	0	356	09/01/2040	1.A
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.313% 10/25/52		09/25/2023	Paydown		8,620	8,620	9,453	9,391	0	(771)	0	(771)	0	8,620	0	0	0	246	10/25/2052	1.B
35563C-AS-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A3 4.443% 11/25/52		09/25/2023	Paydown		57,229	57,229	63,801	63,254	0	(6,025)	0	(6,025)	0	57,229	0	0	0	1,755	11/25/2052	1.B
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL 6.202% 07/01/31		07/01/2023	Redemption 100.0000		125,000	125,000	144,974	139,503	0	(1,398)	0	(1,398)	0	138,105	0	(13,105)	(13,105)	7,753	07/01/2031	1.F FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		07/15/2023	Redemption 100.0000		31,499	31,499	31,499	31,499	0	0	0	0	0	31,499	0	0	0	1,255	07/15/2048	1.E FE
911760-JT-4	US Dept Veterans Affairs Vendee Mtg Tr 1997-1 Cl 1A 7.066% 04/15/26		09/01/2023	Paydown		877	877	877	875	0	2	0	2	0	877	0	0	0	41	04/15/2026	1.A
92261U-AC-8	VA Vende Mtg Trust REMIC Ser 2008-1 Cl AI 0.232% 01/15/37		09/01/2023	Paydown		0	0	9,492	5,098	0	(5,098)	0	(5,098)	0	0	0	0	0	606	01/15/2037	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						10,728,362	10,728,362	10,974,311	10,726,172	0	(189,061)	0	(189,061)	0	10,741,467	0	(13,105)	(13,105)	306,050	XXX	XXX
00176@-AA-4	AMF Florence 3.210% 12/31/35		09/30/2023	Redemption 100.0000		67,326	67,326	67,326	67,326	0	0	0	0	0	67,326	0	0	0	1,621	12/31/2035	2.C PL
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.800% 08/15/27		08/15/2023	Redemption 100.0000		48,993	48,993	49,404	49,286	0	(34)	0	(34)	0	49,252	0	(259)	(259)	2,352	08/15/2027	1.G FE
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		09/30/2023	Redemption 100.0000		99,456	99,456	99,456	99,456	0	0	0	0	0	99,456	0	0	0	3,483	06/30/2033	2.C PL
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/30		08/15/2023	Redemption 100.0000		47,500	47,500	47,797	47,678	0	(14)	0	(14)	0	47,664	0	(164)	(164)	1,734	08/15/2030	2.A FE
02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		08/15/2023	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	3,360	08/15/2026	3.B FE
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		09/30/2023	Redemption 100.0000		193,248	193,248	193,248	193,248	0	0	0	0	0	193,248	0	0	0	11,885	09/30/2023	2.C FE
05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		09/15/2023	Redemption 100.0000		13,693	13,693	13,693	13,693	0	0	0	0	0	13,693	0	0	0	323	11/15/2032	1.F
08861@-AA-7	Walgreen Company 6.043% 08/15/31		09/15/2023	Redemption 100.0000		40,025	40,025	40,025	40,025	0	0	0	0	0	40,025	0	0	0	1,616	08/15/2031	2.B FE
10112R-AV-6	BOSTON PROPERTIES LP 3.125% 09/01/23		09/01/2023	Maturity		5,000,000	5,000,000	4,639,850	4,971,892	0	28,108	0	28,108	0	5,000,000	0	0	0	156,250	09/01/2023	2.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		09/15/2023	Redemption 100.0000		21,917	21,917	22,864	22,624	0	(57)	0	(57)	0	22,567	0	(650)	(650)	542	12/15/2032	1.F FE
12647P-AA-6	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A1 3.000% 08/25/43		09/01/2023	Paydown		18,184	18,184	18,221	18,186	0	(2)	0	(2)	0	18,184	0	0	0	377	08/25/2043	1.A
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		09/01/2023	Paydown		5,933	5,933	6,037	5,988	0	(55)	0	(55)	0	5,933	0	0	0	124	02/25/2045	1.A
12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		09/15/2023	Redemption 100.0000		5,731	5,731	5,731	5,731	0	0	0	0	0	5,731	0	0	0	127	03/31/2044	1.E
14155#-AA-8	Cardinals Ballpark LLC 5.770% 09/30/27		09/30/2023	Redemption 100.0000		249,923	249,923	249,923	249,923	0	0	0	0	0	249,923	0	0	0	14,421	09/30/2027	1.A FE
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 4.693% 02/10/51		09/01/2023	Paydown		67,974	67,974	66,572	67,109	0	865	0	865	0	67,974	0	0	0	1,848	02/10/2051	1.A FM
22959#-AA-9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/38		09/30/2023	Redemption 100.0000		79,831	79,831	79,831	79,831	0	0	0	0	0	79,831	0	0	0	3,216	09/30/2038	2.A PL
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2I 4.030% 11/20/47		08/20/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	227	11/20/2047	2.B FE
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		08/20/2023	Paydown		3,750	3,750	3,394	0	0	356	0	356	0	3,750	0	0	0	41	05/20/2049	2.B FE
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		08/20/2023	Paydown		3,125	3,125	2,500	0	0	625	0	625	0	3,125	0	0	0	44	11/20/2051	2.B FE
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		09/15/2023	Paydown		89,299	89,299	89,606	0	0	(307)	0	(307)	0	89,299	0	0	0	2,260	10/15/2026	1.A FE
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 05/28/39		09/28/2023	Redemption 100.0000		85,589	85,589	85,589	85,589	0	0	0	0	0	85,589	0	0	0	3,294	05/28/2039	2.B FE
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.116% 07/25/48		07/25/2023	Paydown		1,750	1,750	1,644	1,648	0	102	0	102	0	1,750	0	0	0	54	07/25/2048	2.A FE
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.328% 07/25/48		07/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	243	07/25/2048	2.A FE
25755T-AN-0	Dominos Pizza Master Issuer L SERIES 20211A CLASS A2I 2.662% 04/25/51		07/25/2023	Paydown		1,513	1,513	1,262	1,267	0	246	0	246	0	1,513	0	0	0	30	04/25/2051	2.A FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC 6.400% 08/28/28		07/25/2023	PineBridge		987,500	1,000,000	892,010	894,745	0	8,454	0	8,454	0	903,200	0	84,300	84,300	59,524	08/28/2028	4.A FE
33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2 6.150% 09/15/26		09/15/2023	Paydown		182,751	182,751	183,379	0	0	(628)	0	(628)	0	182,751	0	0	0	4,710	09/15/2026	1.A FE
35908M-AA-8	Frontier Communications 5.875% 11/01/29		07/25/2023	PineBridge		300,428	410,140	410,140	410,140	0	0	0	0	0	410,140	0	(109,712)	(109,712)	17,804	11/01/2029	5.A FE
36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3 6.000% 01/25/54		09/01/2023	Paydown		82,337	82,337	80,729	0	0	1,608	0	1,608	0	82,337	0	0	0	412	01/25/2054	1.A FE
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		07/15/2023	Maturity		5,000,000	5,000,000	4,888,550	4,992,860	0	7,140	0	7,140	0	5,000,000	0	0	0	186,700	07/15/2023	1.G FE
38081E-AA-9	Golden Bear SERIES 20161A CLASS A 3.750% 09/20/47		09/22/2023	Paydown		121,776	121,776	121,776	121,776	0	0	0	0	0	121,776	0	0	0	4,567	09/20/2047	1.A FE
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		09/15/2023	Paydown		5,148	5,148	5,145	5,145	0	2	0	2	0	5,148	0	0	0	165	04/15/2055	1.C FE
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		09/15/2023	Paydown		13,848	13,848	13,857	13,856	0	(8)	0	(8)	0	13,848	0	0	0	332	10/15/2052	1.A FE
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		09/20/2023	Paydown		104,441	104,441	107,024	106,913	0	(2,472)	0	(2,472)	0	104,441	0	0	0	3,243	09/20/2047	1.A FE
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		09/20/2023	Paydown		66,171	66,171	66,141	66,144	0	27	0	27	0	66,171	0	0	0	1,838	09/20/2040	1.A FE
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		09/20/2023	Paydown		88,923	88,923	88,915	88,915	0	7	0	7	0	88,923	0	0	0	2,609	09/20/2041	1.A FE
42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		09/20/2023	Paydown		108,548	108,548	108,513	108,515	0	33	0	33	0	108,548	0	0	0	2,965	09/20/2041	1.A FE

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

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		09/22/2023	Paydown		30,285	30,285	31,042	30,996	0	(711)	0	(711)	0	30,285	0	0	0	870	09/20/2042	1.A FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		09/20/2023	Paydown		20,094	20,094	19,692	19,705	0	388	0	388	0	20,094	0	0	0	577	09/20/2048	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		09/20/2023	Paydown		39,550	39,550	40,534	40,496	0	(946)	0	(946)	0	39,550	0	0	0	1,170	09/20/2048	1.A FE
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		09/20/2023	Paydown		35,004	35,004	35,002	35,002	0	2	0	2	0	35,004	0	0	0	1,095	09/20/2041	1.A FE
43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		09/15/2023	Redemption 100.0000		5,091	5,091	5,091	5,091	0	0	0	0	0	5,091	0	0	0	114	10/15/2040	1.F
465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3 5.500% 12/25/53		09/01/2023	Paydown		106,030	106,030	103,147	0	0	2,883	0	2,883	0	106,030	0	0	0	486	12/25/2053	1.A
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		08/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	93	08/25/2049	2.B FE
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		09/01/2023	Paydown		4,191	4,191	4,181	4,181	0	9	0	9	0	4,191	0	0	0	84	07/25/2043	1.A
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.449% 01/25/47		09/01/2023	Paydown		26,191	26,191	25,504	25,556	0	635	0	635	0	26,191	0	0	0	597	01/25/2047	1.A
615369-AC-9	Moodys Corporation 4.875% 02/15/24		09/06/2023	Call 100.0000		1,200,000	1,200,000	1,193,172	1,199,094	0	545	0	545	0	1,199,639	0	361	361	61,913	02/15/2024	2.A FE
618933-AA-3	Mosaic Solar Loans LLC SERIES 20233A CLASS A 5.910% 11/20/53		09/20/2023	Paydown		91,682	91,682	89,917	0	0	1,765	0	1,765	0	91,682	0	0	0	1,166	11/20/2053	1.D FE
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		09/20/2023	Paydown		45,620	45,620	44,751	0	0	868	0	868	0	45,620	0	0	0	938	06/20/2053	1.D FE
61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		09/20/2023	Paydown		39,400	39,400	37,477	0	0	1,923	0	1,923	0	39,400	0	0	0	260	09/22/2053	1.D FE
61946K-AA-2	Mosaic Solar Loans LLC SERIES 20223A CLASS A 6.100% 06/20/53		09/20/2023	Paydown		4,121	4,121	4,090	0	0	31	0	31	0	4,121	0	0	0	43	06/20/2053	1.D FE
61946U-AA-0	Mosaic Solar Loans LLC SERIES 20222A CLASS A 4.380% 01/21/53		09/20/2023	Paydown		13,530	13,530	12,447	0	0	1,083	0	1,083	0	13,530	0	0	0	49	01/21/2053	1.D FE
64079*-AB-8	Neptune Regional Transmission 6.210% 06/30/27		09/30/2023	Redemption 100.0000		76,034	76,034	76,034	76,034	0	0	0	0	0	76,034	0	0	0	3,541	06/30/2027	1.F PL
64758#-AA-4	NEW ORGANIC 6.250% 09/15/38		09/15/2023	Various		72,678	72,678	36,364	29,071	7,416	1,054	0	8,470	0	37,542	0	35,136	35,136	3,030	09/15/2038	6. Z
67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50		09/01/2023	Redemption 100.0000		9,410	9,410	9,964	9,898	0	(9)	0	(9)	0	9,889	0	(479)	(479)	514	09/01/2050	1.G FE
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540% 09/20/49		09/20/2023	Paydown		161,172	161,172	161,172	161,172	0	0	0	0	0	161,172	0	0	0	5,488	09/20/2049	1.A FE
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540% 09/20/49		09/20/2023	Paydown		173,669	173,669	173,669	173,669	0	0	0	0	0	173,669	0	0	0	5,913	09/20/2049	1.A FE
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890% 09/22/53		09/19/2023	Paydown		247,243	247,243	247,243	247,243	0	0	0	0	0	247,243	0	0	0	9,029	09/22/2053	1.A FE
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890% 09/22/53		09/19/2023	Paydown		163,889	163,889	163,889	163,889	0	0	0	0	0	163,889	0	0	0	6,551	09/22/2053	1.A FE
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48		09/05/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	262	09/05/2048	2.B FE
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		09/10/2023	Redemption 100.0000		7,579	7,579	7,579	7,579	0	0	0	0	0	7,579	0	0	0	189	02/10/2049	2.A
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		09/30/2023	Various		84,124	84,124	84,124	84,124	0	0	0	0	0	84,124	0	0	0	2,311	05/31/2029	1.D PL
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 5.618% 05/20/35		09/20/2023	Paydown		62,485	62,485	56,686	58,180	0	4,305	0	4,305	0	62,485	0	0	0	1,881	05/20/2035	1.A FM
82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		09/01/2023	Paydown		39,892	39,892	38,190	38,357	0	1,534	0	1,534	0	39,892	0	0	0	880	04/25/2047	1.A
83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A2I 4.336% 01/20/50		09/20/2023	Paydown		2,500	2,500	2,440	2,444	0	56	0	56	0	2,500	0	0	0	72	01/20/2050	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
84610W-AB-1	SOVRAN ACQUISITION LP 3.500% 07/01/26		07/25/2023	Tax Free Exchange		3,992,713	4,000,000	3,977,880	3,991,392	0	1,320	0	1,320	0	3,992,713	0	0	0	153,333	07/01/2026	2.B FE
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30		08/15/2023	Redemption 100.0000		16,770	16,770	17,351	17,215	0	(31)	0	(31)	0	17,183	0	(414)	(414)	566	02/15/2030	1.G FE
84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36		09/30/2023	Redemption 100.0000		24,626	24,626	24,626	24,626	0	0	0	0	0	24,626	0	0	0	711	06/30/2036	2.C PL
85172F-AP-4	ONEMAIN FINANCE CORP 6.125% 03/15/24		09/18/2023	Call 100.0000		750,000	750,000	746,250	747,320	0	1,557	0	1,557	0	748,877	0	1,123	1,123	46,320	03/15/2024	3.B FE
86744T-AA-4	Helios Issuer VI, LLC SERIES 2021B CLASS A 1.620% 07/20/48		09/20/2023	Paydown		7,737	7,737	6,274	0	0	1,463	0	1,463	0	7,737	0	0	0	20	07/20/2048	1.D FE
86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A 5.300% 08/22/50		09/20/2023	Paydown		69,896	69,896	67,031	0	0	2,866	0	2,866	0	69,896	0	0	0	206	08/22/2050	1.D FE
86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A 5.300% 05/20/50		09/20/2023	Paydown		3,320	3,320	3,193	0	0	127	0	127	0	3,320	0	0	0	15	05/20/2050	1.D FE
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		07/30/2023	Paydown		61,336	61,336	60,431	60,513	0	823	0	823	0	61,336	0	0	0	2,443	04/30/2049	1.G FE
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		08/20/2023	Paydown		175,617	175,617	175,567	175,566	0	51	0	51	0	175,617	0	0	0	7,481	11/20/2048	1.F FE
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		09/10/2023	Redemption 100.0000		1,019	1,019	1,019	1,019	0	0	0	0	0	1,019	0	0	0	34	10/10/2053	1.E FE
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		08/25/2023	Paydown		750	750	798	791	0	(41)	0	(41)	0	750	0	0	0	28	05/25/2046	2.B FE
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A2II 4.940% 11/25/48		08/28/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	463	11/25/2048	2.B FE
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		09/30/2023	Redemption 100.0000		95,495	95,495	95,541	95,499	0	(3)	0	(3)	0	95,495	0	(1)	(1)	4,334	12/30/2023	2.B FE
89255#-AA-9	VU TRADEMARK 4.920% 07/01/48		09/01/2023	Redemption 100.0000		2,284	2,284	2,284	2,284	0	0	0	0	0	2,284	0	0	0	79	07/01/2048	1.F PL
90363@-AB-6	USTA NATL TENNIS Series B No. 38 4.080% 09/08/39		07/08/2023	Redemption 100.0000		113,055	113,055	113,055	113,055	0	0	0	0	0	113,055	0	0	0	4,613	09/08/2039	1.G FE
909318-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		09/01/2023	Redemption 100.0000		57,000	57,000	54,786	55,396	0	136	0	136	0	55,532	0	1,468	1,468	1,995	03/01/2030	1.F FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		08/25/2023	Redemption 100.0000		69,374	69,374	70,439	70,162	0	(47)	0	(47)	0	70,115	0	(741)	(741)	2,879	08/25/2031	1.F FE
90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		07/07/2023	Redemption 100.0000		79,149	79,149	79,149	79,149	0	0	0	0	0	79,149	0	0	0	2,731	01/07/2030	2.C FE
91854*-AA-4	Verizon Irving TX CTL Cert No 24 3.620% 08/15/36		09/15/2023	Redemption 100.0000		45,691	45,691	45,691	45,691	0	0	0	0	0	45,691	0	0	0	1,105	08/15/2036	2.A
92841E-AA-7	Vistajet Malta 2021-1A 3.875% 02/15/30		08/15/2023	Redemption 100.0000		987,876	987,876	987,876	987,876	0	0	0	0	0	987,876	0	0	0	38,280	02/15/2030	2.A PL
94978#-AH-0	CVS Corporation 7.530% 01/10/24		09/10/2023	Redemption 100.0000		153,492	153,492	153,492	153,492	0	0	0	0	0	153,492	0	0	0	7,222	01/10/2024	2.B
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A2I 3.884% 03/15/48		09/15/2023	Paydown		3,438	3,438	3,115	3,115	0	322	0	322	0	3,438	0	0	0	100	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A2II 2.775% 06/15/51		09/15/2023	Paydown		4,625	4,625	3,742	0	0	883	0	883	0	4,625	0	0	0	49	06/15/2051	2.B FE
95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		09/15/2023	Redemption 100.0000		11,381	11,381	15,654	15,165	0	(61)	0	(61)	0	15,104	0	(3,723)	(3,723)	768	03/15/2057	1.C FE
962166-AS-3	Weyerhaeuser Co 7.125% 07/15/23		07/15/2023	Maturity		5,450,000	5,450,000	5,683,587	5,461,036	0	(11,036)	0	(11,036)	0	5,450,000	0	0	0	388,313	07/15/2023	2.B FE
962166-AS-3	Weyerhaeuser Co 7.125% 07/15/23		07/15/2023	Maturity		5,456,473	5,450,000	5,450,000	5,450,000	0	(10,052)	0	(10,052)	0	5,450,000	0	0	0	18,337	07/15/2023	2.B FE
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.919% 06/20/44		09/01/2023	Paydown		5,028	5,028	5,205	5,192	0	(165)	0	(165)	0	5,028	0	0	0	131	06/20/2044	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
981811-AE-2	WORTHINGTON INDUSTRIES 4.550% 04/15/26		07/28/2023	Call 100.0000		5,000,000	5,000,000	5,060,350	5,019,807	0	(3,236)	0	(3,236)	0	5,016,571	0	(16,571)	(16,571)	178,840	04/15/2026	2.B FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2023	Redemption 100.0000		9,267	9,267	8,787	8,923	0	21	0	21	0	8,944	0	323	323	306	01/15/2030	1.F FE
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1 6.440% 01/15/29	D	07/15/2023	Paydown		506,981	506,981	506,981	506,981	0	0	0	0	0	506,981	0	0	0	21,445	01/15/2029	1.A FE
04942V-AW-4	Atlas Senior Loan Fund LTD SERIES 201913A CLASS A1NR 6.693% 04/22/31	D	07/23/2023	Paydown		6,342	6,342	6,237	0	0	105	0	105	0	6,342	0	0	0	196	04/22/2031	1.A FE
08180E-BJ-2	Benefit Street Partners CLO L SERIES 2013IIA CLASS A 6.608% 07/20/29	D	07/20/2023	Paydown		390,147	390,147	390,225	390,214	0	(67)	0	(67)	0	390,147	0	0	0	17,056	07/20/2029	1.A FE
12481Q-AC-9	CBAM CLO Management SERIES 20185A CLASS A 6.602% 04/17/31	D	07/17/2023	Paydown		6,472	6,472	6,388	0	0	84	0	84	0	6,472	0	0	0	103	04/17/2031	1.A FE
30259A-AA-0	FDF Limited SERIES 20173A CLASS A1 3.900% 01/25/36	D	07/25/2023	Paydown		1,614,031	1,614,031	1,614,031	1,614,031	0	0	0	0	0	1,614,031	0	0	0	62,947	01/25/2036	1.A FE
42772G-AB-8	HERO Funding Trust SERIES 20181A CLASS A2 4.670% 09/20/48	D	09/20/2023	Paydown		73,714	73,714	73,529	73,534	0	179	0	179	0	73,714	0	0	0	2,488	09/20/2048	1.A FE
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	D	07/15/2023	Maturity		1,130,000	1,130,000	1,115,061	1,129,030	0	970	0	970	0	1,130,000	0	0	0	45,200	07/15/2023	2.B FE
60162P-AE-2	Milos CLO LTD SERIES 20171A CLASS AR 6.678% 10/20/30	D	07/20/2023	Paydown		50,862	50,862	45,191	46,466	0	4,395	0	4,395	0	50,862	0	0	0	2,251	10/20/2030	1.A FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	09/18/2023	Call 100.0000		40,129	40,129	35,715	36,273	0	669	0	669	0	36,942	0	3,187	3,187	1,302	06/30/2026	4.B FE
63152P-AA-6	Nassau 2018-II, LTD SERIES 2018IIA CLASS A 7.087% 10/15/31	D	07/17/2023	Paydown		2,161	2,161	2,112	0	0	49	0	49	0	2,161	0	0	0	69	10/15/2031	1.A FE
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 6.408% 07/20/29	D	07/20/2023	Paydown		8,578	8,578	8,584	8,584	0	(6)	0	(6)	0	8,578	0	0	0	363	07/20/2029	1.A FE
69702H-AA-6	Palmer Square Loan Funding Lt SERIES 20214A CLASS A1 6.372% 10/15/29	D	07/15/2023	Paydown		347,313	347,313	347,313	347,313	0	0	0	0	0	347,313	0	0	0	14,507	10/15/2029	1.A FE
77587A-AC-0	Romark CLO Ltd SERIES 20181A CLASS A1 6.638% 04/20/31	D	07/20/2023	Paydown		9,052	9,052	8,907	0	0	145	0	145	0	9,052	0	0	0	144	04/20/2031	1.A FE
81883D-AS-2	Shackleton CLO LTD SERIES 201710A CLASS AR 6.478% 04/20/29	D	07/20/2023	Paydown		340,104	340,104	340,104	340,104	0	0	0	0	0	340,104	0	0	0	14,585	04/20/2029	1.A FE
92917N-AJ-7	Voya CLO Ltd SERIES 20191A CLASS AR 6.630% 04/15/31	D	07/15/2023	Paydown		27,126	27,126	26,801	0	0	326	0	326	0	27,126	0	0	0	433	04/15/2031	1.A FE
949496-BJ-1	Wellfleet CLO Ltd SERIES 20151A CLASS AR4 6.478% 07/20/29	D	07/20/2023	Paydown		442,957	442,957	443,267	443,218	0	(260)	0	(260)	0	442,957	0	0	0	18,995	07/20/2029	1.A FE
94949L-AL-4	Wellfleet CLO Ltd SERIES 20162A CLASS A1R 6.728% 10/20/28	D	07/20/2023	Paydown		782,348	782,348	782,896	782,796	0	(448)	0	(448)	0	782,348	0	0	0	35,032	10/20/2028	1.A FE
97314C-AA-8	Wind River CLO Ltd SERIES 20132A CLASS AR2 6.572% 10/18/30	D	07/18/2023	Paydown		76,612	76,612	76,612	76,612	0	0	0	0	0	76,612	0	0	0	3,339	10/18/2030	1.A FE
98888B-AN-6	Zais Matrix CDO I SERIES 202014A CLASS A1AR 6.772% 04/15/32	D	07/15/2023	Paydown		126,528	126,528	124,630	125,003	0	1,525	0	1,525	0	126,528	0	0	0	5,669	04/15/2032	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,702,339	44,825,365	44,426,685	43,851,108	7,416	51,974	0	59,390	0	44,702,680	0	(6,816)	(6,816)	1,711,283	XXX	XXX
44971#-AA-7	IMA 11.545% 05/30/24		06/30/2023	Redemption 100.0000		1,763,369	1,763,369	1,745,221	1,756,680	0	2,237	0	2,237	0	1,758,918	0	4,451	4,451	88,653	05/30/2024	4.A PL
44971#-AC-3	IMA 11.545% 05/30/24		06/30/2023	Redemption 100.0000		315,889	315,889	312,638	314,691	0	401	0	401	0	315,091	0	797	797	15,881	05/30/2024	4.A PL
44971#-AD-1	IMA 11.045% 05/30/24		06/30/2023	Redemption 100.0000		324,254	324,254	320,917	323,031	0	409	0	409	0	323,441	0	814	814	16,302	05/30/2024	4.A PL
44971#-AE-9	IMA 11.545% 05/30/24		06/30/2023	Redemption 100.0000		298,559	298,559	294,827	297,624	0	334	0	334	0	297,959	0	600	600	15,010	05/30/2024	4.A PL
51932*-AB-2	LAV GEAR 4Wall Entertain 11.599% 10/31/24		06/30/2023	Redemption 100.0000		5,931	5,931	5,822	5,885	0	11	0	11	0	5,896	0	36	36	338	10/31/2024	4.B PL

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
51932*-AC-0	LAV GEAR 4Wall Entertain 11.676% 10/31/24		06/30/2023	Redemption 100.0000		1,325	1,325	1,306	1,317	0	2	0	2	0	1,319	0	6	6	75	10/31/2024	4.B PL
74063*-AB-5	Riverside Radiol PREMIER IMAGING 11.319% 01/02/25		06/30/2023	Redemption 100.0000		6,522	6,522	6,508	6,516	0	2	0	2	0	6,517	0	5	5	354	01/02/2025	4.B FE
74063*-AD-1	Riverside Radiol PREMIER IMAGING 11.319% 01/02/25		06/30/2023	Redemption 100.0000		900	903	900	902	0	0	0	0	0	902	0	1	1	49	01/02/2025	4.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,716,749	2,716,752	2,688,139	2,706,646	0	3,396	0	3,396	0	2,710,043	0	6,710	6,710	136,662	XXX	XXX
2509999997. Total - Bonds - Part 4						61,927,686	62,050,715	61,794,043	60,489,576	7,416	(34,820)	0	(27,404)	0	61,942,265	0	(21,049)	(21,049)	2,255,407	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						61,927,686	62,050,715	61,794,043	60,489,576	7,416	(34,820)	0	(27,404)	0	61,942,265	0	(21,049)	(21,049)	2,255,407	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
024071-81-3	American Funds American Balance		09/14/2023	Principal	134.000	4,101		3,687	3,845	(158)	0	0	(158)	0	3,687	0	414	414	34		
06828M-87-6	Baron Funds Emerging Markets Institutional		09/05/2023	Principal	5,385.000	74,156		85,910	70,223	15,687	0	0	15,687	0	85,910	0	(11,755)	(11,755)	0		
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		08/30/2023	Principal	14,773.000	73,719		73,157	59,170	841	0	0	841	0	73,157	0	562	562	2,450		
298706-82-1	American Funds Europacific growth fund		09/14/2023	Principal	1,521.000	82,511		100,181	74,592	25,589	0	0	25,589	0	100,181	0	(17,670)	(17,670)	312		
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		09/05/2023	Principal	46.000	3,333		3,222	2,921	300	0	0	300	0	3,222	0	111	111	4		
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		09/14/2023	Principal	1,673.000	262,423		239,620	222,706	16,914	0	0	16,914	0	239,620	0	22,803	22,803	1,907		
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		08/30/2023	Principal	6,904.000	69,866		71,546	64,057	1,138	0	0	1,138	0	71,546	0	(1,680)	(1,680)	1,159		
31635V-63-8	Fidelity Advisors Fidelity Total Intern. Index		09/05/2023	Principal	6,029.000	77,108		72,406	70,598	1,808	0	0	1,808	0	72,406	0	4,702	4,702	0		
55273H-35-3	MFS Value Fund R6		09/14/2023	Principal	1,514.000	73,438		71,135	63,591	(952)	0	0	(952)	0	71,135	0	2,303	2,303	638		
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		09/14/2023	Principal	4,624.000	262,920		230,892	220,656	10,235	0	0	10,235	0	230,892	0	32,029	32,029	0		
957663-66-9	Western Asset Funds Core Plus Bond I		08/30/2023	Principal	101.000	939		1,234	949	285	0	0	285	0	1,234	0	(296)	(296)	23		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						984,514	XXX	952,990	853,308	71,687	0	0	71,687	0	952,990	0	31,523	31,523	6,527	XXX	XXX
5989999997. Total - Common Stocks - Part 4						984,514	XXX	952,990	853,308	71,687	0	0	71,687	0	952,990	0	31,523	31,523	6,527	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						984,514	XXX	952,990	853,308	71,687	0	0	71,687	0	952,990	0	31,523	31,523	6,527	XXX	XXX
5999999999. Total - Preferred and Common Stocks						984,514	XXX	952,990	853,308	71,687	0	0	71,687	0	952,990	0	31,523	31,523	6,527	XXX	XXX
6009999999 - Totals						62,912,200	XXX	62,747,033	61,342,884	79,103	(34,820)	0	44,283	0	62,895,255	0	10,474	10,474	2,261,934	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)
Credit Suisse Balanced Trend 5 9CCSSOIY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2023	07/12/2024	1,417	369,752	260.94	0	8,430	0	3,170		3,170	(5,261)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	41,422	10,586,221	255.57	242,426	0	0	71,982		71,982	(45,957)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOJQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2023	02/14/2024	1,028	260,577	253.48	0	6,877	0	3,566		3,566	(3,311)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	3,303	829,681	251.19	19,000	0	0	8,377		8,377	(4,516)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOID	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	575	148,551	258.35	0	3,226	0	1,450		1,450	(1,776)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	1,303	326,818	250.82	0	7,517	0	6,725		6,725	(792)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOJA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2023	07/12/2024	1,096	285,990	260.94	0	6,521	0	2,452		2,452	(4,069)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOJR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2023	01/12/2024	276	70,192	254.32	0	1,598	0	736		736	(862)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	2,148	544,475	253.48	0	11,712	0	7,451		7,451	(4,261)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2023	01/12/2024	1,111	282,550	254.32	0	9,488	0	2,964		2,964	(6,524)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	30,914	7,862,048	254.32	0	180,041	0	82,470		82,470	(97,572)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	1,464	374,154	255.57	5,841	0	0	2,544		2,544	(1,624)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOHL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	41,764	10,475,246	250.82	0	240,930	0	215,549		215,549	(25,381)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOHV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	675	172,814	256.02	0	3,957	0	2,043		2,043	(1,914)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/19/2023	05/14/2024	1,817	469,422	258.35	0	10,811	0	4,583		4,583	(6,228)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2023	05/14/2024	77	19,893	258.35	0	545	0	194		194	(351)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	2,877	722,674	251.19	15,104	0	0	7,297		7,297	(3,933)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/19/2023	04/12/2024	162	41,475	256.02	0	1,110	0	490		490	(619)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2023	09/13/2024	912	235,643	258.38	0	5,060	0	3,106		3,106	(1,955)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	1,365	352,648	258.35	0	7,659	0	3,443		3,443	(4,216)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2023	03/14/2024	846	212,194	250.82	0	9,653	0	4,366		4,366	(5,287)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	39,857	10,102,952	253.48	231,358	0	0	81,139		81,139	(50,518)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOJI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2023	08/14/2024	1,946	501,582	257.75	0	10,785	0	6,643		6,643	(4,142)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOHF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	1,169	296,318	253.48	0	6,374	0	4,055		4,055	(2,319)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2023	06/14/2024	356	93,105	261.53	0	2,054	0	675		675	(1,379)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	1,094	277,307	253.48	5,994	0	0	2,227		2,227	(1,387)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	3,015	770,544	255.57	17,645	0	0	5,239		5,239	(3,345)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOJH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2023	08/14/2024	39,386	10,151,742	257.75	0	231,464	0	134,442		134,442	(97,021)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	1,337	340,026	254.32	0	7,787	0	3,567		3,567	(4,220)	0	0	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)
Credit Suisse Balanced Trend 5 9CCSSOHT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	2,519	644,914	256.02	0	14,768	0	7,624		7,624	(7,144)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2023	07/12/2024	44,444	11,597,217	260.94	0	264,417	0	99,415		99,415	(165,002)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	1,380	360,911	261.53	0	7,773	0	2,618		2,618	(5,154)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOJN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2023	09/13/2024	1,243	321,166	258.38	0	6,897	0	4,233		4,233	(2,664)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	816	213,408	261.53	0	4,596	0	1,548		1,548	(3,048)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	1,303	333,008	255.57	7,626	0	0	2,264		2,264	(1,446)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOHA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	932	237,026	254.32	0	5,428	0	2,486		2,486	(2,942)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	35,453	9,159,283	258.35	0	210,665	0	89,416		89,416	(121,249)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOJK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2023	09/13/2024	57,817	14,938,756	258.38	0	340,601	0	196,888		196,888	(143,713)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	938	235,616	251.19	5,396	0	0	2,379		2,379	(1,282)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOIM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	40,646	10,630,148	261.53	0	243,432	0	77,122		77,122	(166,311)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	691	175,155	253.48	3,786	0	0	1,407		1,407	(876)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	609	154,369	253.48	2,771	0	0	1,240		1,240	(772)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOHC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	35,597	9,023,128	253.48	0	205,729	0	123,484		123,484	(82,245)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOHO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	2,792	700,289	250.82	0	16,107	0	14,410		14,410	(1,697)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	35,435	9,072,069	256.02	0	207,749	0	107,252		107,252	(100,497)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	61,746	15,509,978	251.19	355,178	0	0	156,603		156,603	(84,414)	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFSOAW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	9	9,038	1004	0	72,036	0	39,618		39,618	(32,418)	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFSOBA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/21/2023	08/21/2024	9	8,638	959.79	0	80,073	0	70,105		70,105	(9,968)	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFSOAS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	12	11,436	952.98	134,136	0	0	39,565		39,565	(83,356)	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFSOBC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2023	09/20/2024	10	9,563	956.25	0	83,290	0	85,720		85,720	2,430	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFSOAY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2023	07/19/2024	9	9,131	1015	0	78,984	0	40,031		40,031	(38,953)	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFSOAU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	04/19/2024	9	8,827	980.74	0	73,260	0	39,633		39,633	(33,627)	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2022	11/21/2023	10	9,311	931.05	98,040	0	0	38,678		38,678	(71,662)	0	0	0	0		0/0
MSCI Emerging Markets 9MRBSOAK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	934	889,588	952.45	0	84,472	0	50,167		50,167	(34,305)	0	0	0	0		0/0
MSCI Emerging Markets 9MCSSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	823	852,826	1036	0	77,825	0	7,279		7,279	(70,545)	0	0	0	0		0/0
MSCI Emerging Markets 9MRBSOAI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	947	942,445	995.19	0	87,972	0	25,078		25,078	(62,895)	0	0	0	0		0/0
MSCI Emerging Markets 9MRBSOAG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	1,023	884,936	865.04	99,574	0	0	91,853		91,853	(60,575)	0	0	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)
MSCI Emerging Markets 9MWFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/19/2023	05/21/2024	1,141	1,115,031	977.24	0	103,468	0	58,623		58,623	(44,845)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	1	3,999	3999	0	39,139	0	39,266		39,266	127	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOYQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	62	272,786	4400	0	2,438,708	0	1,858,917		1,858,917	(579,791)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOSL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	21	83,425	3973	0	799,218	0	884,499		884,499	85,281	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOXS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	19	86,190	4536	0	708,491	0	374,521		374,521	(333,970)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOLY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	2	8,979	4490	0	79,846	0	48,427		48,427	(31,419)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOHM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	25	99,977	3999	0	978,475	0	981,656		981,656	3,181	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOXQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	31	140,627	4536	0	1,155,959	0	611,061		611,061	(544,898)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOZS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	23	99,590	4330	0	867,422	0	843,069		843,069	(24,353)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSORD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	27	104,718	3878	1,142,370	0	0	1,287,068		1,287,068	238,577	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOXM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	81	367,444	4536	0	3,020,409	0	1,596,642		1,596,642	(1,423,767)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOIA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	3	12,408	4136	0	120,114	0	94,540		94,540	(25,574)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOSF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	97	385,343	3973	0	3,691,626	0	4,085,545		4,085,545	393,919	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOTC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	12	47,968	3997	0	472,968	0	516,844		516,844	43,876	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOUE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	82	328,235	4003	0	2,277,960	0	3,700,766		3,700,766	1,422,806	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOHY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	1	4,177	4177	0	38,656	0	28,421		28,421	(10,235)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOLW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	20	89,794	4490	0	798,460	0	484,273		484,273	(314,187)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOJU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	18	74,233	4124	0	691,848	0	725,035		725,035	33,187	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOUI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	19	76,055	4003	0	527,820	0	857,495		857,495	329,675	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOJC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	22	91,028	4138	0	852,478	0	806,038		806,038	(46,440)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOVW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	62	259,903	4192	0	2,289,722	0	2,231,663		2,231,663	(58,059)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	1	3,921	3921	0	38,185	0	51,273		51,273	13,087	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOWO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	20	87,314	4366	0	780,420	0	543,355		543,355	(237,065)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOIO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	2	7,841	3921	0	76,370	0	102,545		102,545	26,175	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOJW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	1	4,124	4124	0	38,436	0	40,280		40,280	1,844	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOLE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	1	4,505	4505	0	37,981	0	20,810		20,810	(17,171)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOVK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	19	78,537	4134	0	717,041	0	713,309		713,309	(3,732)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOWK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	12	52,388	4366	0	468,252	0	326,013		326,013	(142,239)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOKG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	1	4,416	4416	0	34,941	0	23,550		23,550	(11,391)	0	0	0	0		0/0

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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 FLEX OPTION 9SXFS0RB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	40	155,138	3878	1,692,400	0	0	1,906,768		1,906,768	353,447	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0VI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	84	347,216	4134	0	3,170,076	0	3,153,575		3,153,575	(16,501)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0WI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	88	384,181	4366	0	3,433,848	0	2,390,760		2,390,760	(1,043,088)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0WH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	3	13,097	4366	0	117,063	0	81,503		81,503	(35,560)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0UG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	31	124,089	4003	0	861,180	0	1,399,070		1,399,070	537,890	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0TG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	23	91,939	3997	0	906,522	0	990,618		990,618	84,096	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0PV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	90	337,748	3753	4,025,970	0	0	4,910,207		4,910,207	1,117,809	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0PZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	29	108,830	3753	1,297,257	0	0	1,582,178		1,582,178	360,183	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0HO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	3	11,997	3999	0	117,417	0	117,799		117,799	382	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0FY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	17	60,913	3583	729,742	0	0	1,208,175		1,208,175	311,582	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0XO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	11	49,900	4536	0	410,179	0	216,828		216,828	(193,351)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0TE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	34	135,910	3997	0	1,340,076	0	1,464,392		1,464,392	124,316	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0YS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	8	35,198	4400	0	314,672	0	239,860		239,860	(74,812)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0QX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	86	333,546	3878	3,638,660	0	0	4,099,551		4,099,551	759,911	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0WM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	43	187,725	4366	0	1,677,903	0	1,168,212		1,168,212	(509,691)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0VY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	29	121,567	4192	0	1,070,999	0	1,043,842		1,043,842	(27,157)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0HK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	1	4,039	4039	0	36,712	0	35,955		35,955	(757)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0QZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	13	50,420	3878	550,030	0	0	619,700		619,700	114,870	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0LC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	2	9,011	4505	0	75,962	0	41,619		41,619	(34,343)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0SH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	16	63,562	3973	0	608,928	0	673,904		673,904	64,976	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0GA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	3	10,786	3595	126,735	0	0	209,565		209,565	53,825	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0SJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	34	135,069	3973	0	1,293,972	0	1,432,047		1,432,047	138,075	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0GY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	1	3,995	3995	42,750	0	0	36,677		36,677	4,760	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0GE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	3	11,886	3962	131,184	0	0	109,419		109,419	14,489	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0MA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	1	4,490	4490	0	39,923	0	24,214		24,214	(15,709)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0PX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	38	142,605	3753	1,699,854	0	0	2,073,198		2,073,198	471,964	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0LA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2023	07/12/2024	21	94,614	4505	0	797,601	0	437,000		437,000	(360,601)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0FO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	11,241	44,934,099	3997	0	4,527,960	0	4,841,538		4,841,538	313,577	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLS0VE	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	07/14/2023	07/12/2024	1,856	8,362,060	4505	0	705,378	0	386,225		386,225	(319,154)	0	0	0	0		0/0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE National Life Insurance Company

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 OTC Call Option 9SWFA0AI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/21/2022	10/20/2023	862	3,234,871	3753	218,353	0	0	356,063		356,063	159,897	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0HF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	8,870	39,025,960	4400	0	3,654,547	0	2,659,451		2,659,451	(995,097)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	13,441	52,130,112	3878	5,665,535	0	0	6,407,217		6,407,217	1,187,670	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0ZN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	251	1,097,520	4373	0	95,993	0	65,668		65,668	(30,326)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	9,595	41,546,350	4330	0	3,817,789	0	3,517,065		3,517,065	(300,724)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1HI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/20/2024	3,043	13,176,190	4330	0	1,210,790	0	1,115,417		1,115,417	(95,373)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	2,394	10,785,209	4505	0	943,157	0	614,529		614,529	(328,628)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0KE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2023	04/19/2024	325	1,343,394	4134	0	126,815	0	122,013		122,013	(4,802)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFA0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/21/2023	02/21/2024	569	2,274,486	3997	0	124,867	0	163,972		163,972	39,105	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0ZL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	2,265	9,903,916	4373	0	866,236	0	592,577		592,577	(273,659)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0XT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	237	980,621	4138	0	90,929	0	86,832		86,832	(4,097)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1FL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	11,711	46,257,747	3950	5,150,438	0	0	4,496,460		4,496,460	652,395	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0KB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	10,407	41,657,868	4003	0	4,039,902	0	4,696,813		4,696,813	656,912	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	337	1,307,034	3878	142,467	0	0	160,645		160,645	29,778	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0XR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	2,077	8,593,878	4138	0	796,876	0	760,973		760,973	(35,903)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLS0UL	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	11/21/2022	11/21/2023	341	1,346,930	3950	150,342	0	0	130,928		130,928	18,996	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1GH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/19/2024	15,967	63,430,664	3973	0	6,142,040	0	6,725,144		6,725,144	583,104	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1GP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2024	944	3,957,229	4192	0	361,118	0	339,789		339,789	(21,329)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0JL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	13,396	50,271,839	3753	5,954,278	0	0	7,308,570		7,308,570	1,663,796	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBA0BW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	570	2,281,636	4003	0	124,805	0	180,235		180,235	55,429	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0VH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	202	807,055	3995	86,948	0	0	74,087		74,087	9,615	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	61	277,559	4550	0	22,207	0	14,175		14,175	(8,032)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0YT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/19/2023	05/21/2024	9,620	40,326,848	4192	0	3,680,038	0	3,462,677		3,462,677	(217,361)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0UT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	2,831	11,182,280	3950	1,245,059	0	0	1,086,968		1,086,968	157,709	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0WF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/13/2023	01/12/2024	3,024	12,093,248	3999	0	1,175,097	0	1,187,411		1,187,411	12,313	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBA0CB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	605	2,536,148	4192	0	123,765	0	125,533		125,533	1,769	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2023	02/14/2024	1,809	7,482,259	4136	0	714,331	0	570,077		570,077	(144,254)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023	1,451	5,199,035	3583	624,006	0	0	1,031,257		1,031,257	265,958	0	0	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 OTC Call Option 9SWFA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	509	2,239,483	4400	0	110,183	0	59,409		59,409	(50,774)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0VF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	1,546	6,176,765	3995	665,452	0	0	567,024		567,024	73,589	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1FJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	3,125	12,366,406	3957	1,384,550	0	0	1,153,365		1,153,365	156,448	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCA0CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/20/2024	658	2,849,140	4330	0	134,225	0	117,279		117,279	(16,946)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCA0BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/21/2023	686	2,660,610	3878	159,529	0	0	240,452		240,452	106,414	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	8,275	35,830,750	4330	0	3,292,570	0	3,033,217		3,033,217	(259,353)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0XV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	1,251	5,171,034	4134	0	482,967	0	469,657		469,657	(13,310)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SUBS0C0	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/21/2022	10/20/2023	373	1,399,776	3753	165,593	0	0	203,501		203,501	46,327	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0JS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	345	1,370,550	3973	0	135,137	0	145,311		145,311	10,174	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	7,430	29,700,236	3997	0	2,992,860	0	3,200,127		3,200,127	207,266	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	2,000	8,745,180	4373	0	764,888	0	523,247		523,247	(241,641)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	2,242	8,787,048	3919	0	856,112	0	1,151,904		1,151,904	295,792	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1FN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	7,720	30,493,537	3950	3,395,217	0	0	2,964,108		2,964,108	430,065	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0YP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	355	1,464,048	4124	0	135,064	0	142,993		142,993	7,929	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0JT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	39	154,381	3958	0	13,952	0	18,775		18,775	4,823	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1HG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	269	1,211,872	4505	0	105,977	0	69,051		69,051	(36,926)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1HC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2024	2,926	12,873,727	4400	0	1,205,547	0	877,289		877,289	(328,258)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0GN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2023	06/21/2024	10,379	45,311,497	4366	0	4,039,515	0	2,819,739		2,819,739	(1,219,776)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0KH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	382	1,601,336	4192	0	147,322	0	137,499		137,499	(9,823)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLA0EB	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	07/21/2023	07/19/2024	614	2,785,313	4536	0	120,602	0	23,506		23,506	(97,096)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	324	1,295,138	3997	0	130,290	0	139,548		139,548	9,258	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0GL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	322	1,460,701	4536	0	124,891	0	63,471		63,471	(61,419)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLS0UY	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	02/14/2023	02/14/2024	2,053	8,491,475	4136	0	810,681	0	646,970		646,970	(163,711)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCA0BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/19/2024	754	2,995,348	3973	0	159,169	0	218,559		218,559	59,389	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	1,669	7,519,012	4505	0	657,531	0	428,425		428,425	(229,106)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCA0BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	595	2,350,214	3950	144,305	0	0	149,610		149,610	69,095	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBA0CA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2023	04/19/2024	562	2,323,038	4134	0	116,385	0	128,456		128,456	12,071	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCA0CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/21/2024	630	2,750,385	4366	0	125,887	0	65,866		65,866	(60,021)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9SWFSOIB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	999	4,325,670	4330	0	397,496	0	366,185		366,185	(31,310)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSSOYV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/19/2023	05/21/2024	1,800	7,545,564	4192	0	688,573	0	647,902		647,902	(40,670)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SUBSOCX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/21/2023	03/21/2024	1,171	4,687,361	4003	0	454,571	0	528,487		528,487	73,916	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBSOKF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2023	04/19/2024	11,635	48,093,505	4134	0	4,491,863	0	4,368,076		4,368,076	(123,787)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SUBSOCP	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/21/2022	10/20/2023	1,081	4,056,723	3753	480,485	0	0	589,770		589,770	134,261	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBSOKA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	288	1,152,827	4003	0	113,553	0	129,978		129,978	16,425	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1HB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	289	1,271,534	4400	0	119,218	0	86,650		86,650	(32,569)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFSOHW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	297	1,286,010	4330	0	116,641	0	108,866		108,866	(7,775)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	39	162,982	4179	0	13,934	0	13,117		13,117	(818)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1FR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	3,417	13,496,945	3950	1,502,779	0	0	1,311,963		1,311,963	190,354	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBSOJV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	2,258	8,849,757	3919	0	862,221	0	1,160,124		1,160,124	297,903	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLSOUS	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	12/14/2022	12/14/2023	2,164	8,645,872	3995	931,461	0	0	793,687		793,687	103,006	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1GZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	1,722	7,731,298	4490	0	699,598	0	416,959		416,959	(282,639)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1GJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	2,891	11,950,006	4134	0	1,116,113	0	1,085,355		1,085,355	(30,758)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	104	454,749	4373	0	39,774	0	27,209		27,209	(12,565)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1FP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	1,164	4,597,730	3950	511,921	0	0	446,920		446,920	64,844	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSSOYN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	2,171	8,953,378	4124	0	825,983	0	874,473		874,473	48,490	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSSOZR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2023	07/19/2024	11,132	50,498,537	4536	0	4,322,211	0	2,194,299		2,194,299	(2,127,912)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOZZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2024	2,191	9,639,896	4400	0	902,719	0	656,917		656,917	(245,801)	0	0	0	0		0001
US Pacesetter Option 9USGSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	3,823	1,250,006	326.97	0	26,374	0	3,975		3,975	(22,399)	0	0	0	0		0001
US Pacesetter Option 9USGSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	338	109,603	324.27	2,324	0	0	236		236	(1,483)	0	0	0	0		0001
US Pacesetter Option 9USGSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	8,860	2,897,309	327.01	0	61,711	0	20,188		20,188	(41,523)	0	0	0	0		0001
US Pacesetter Option 9USGSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	9,657	3,201,102	331.48	0	67,544	0	15,221		15,221	(52,323)	0	0	0	0		0001
US Pacesetter Option 9USGSOBC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1,214	396,237	326.39	0	8,363	0	1,868		1,868	(6,496)	0	0	0	0		0001
US Pacesetter Option 9USGSOBZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	13,137	4,284,370	326.13	0	89,975	0	45,395		45,395	(44,580)	0	0	0	0		0001
US Pacesetter Option 9USGSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/14/2023	08/14/2024	14,136	4,627,985	327.39	0	85,806	0	41,003		41,003	(44,802)	0	0	0	0		0001
US Pacesetter Option 9USGSOBW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024	14,417	4,719,982	327.39	0	99,594	0	41,818		41,818	(57,776)	0	0	0	0		0001
US Pacesetter Option 9USGSOAW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	977	318,082	325.57	6,740	0	0	909		909	(3,792)	0	0	0	0		0001

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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)
US Pacesetter Option 9USGS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	3,954	1,275,995	322.71	0	27,045	0	11,512		11,512	(15,534)	0	0	0	0		0001
US Pacesetter Option 9USGS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	07/14/2023	07/12/2024	36,450	12,071,147	331.17	0	253,495	0	66,432		66,432	(187,063)	0	0	0	0		0001
US Pacesetter Option 9USGS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	5,525	1,798,498	325.52	0	37,957	0	13,079		13,079	(24,878)	0	0	0	0		0001
CASH Margin								0	0		0	103,934	0	103,934		103,934	0	0	0	0	0		0001
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											44,908,609	109,389,780	0	146,904,375	XXX	146,904,375	(1,613,756)	0	0	0	0	XXX	XXX
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Multiple	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	94		94	(20,800)	0	0	0	0		0001
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Multiple	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/12/2013	12/12/2033	0	100,000,000	9.355	965,000	0	0	1,023,201		1,023,201	295,269	0	0	0	0		0001
0029999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Put Options											1,905,000	0	0	1,023,295	XXX	1,023,295	274,469	0	0	0	0	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											46,813,609	109,389,780	0	147,927,670	XXX	147,927,670	(1,339,287)	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
0219999999. Subtotal - Purchased Options - Hedging Other											0	0	0	0	XXX	0	0	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											44,908,609	109,389,780	0	146,904,375	XXX	146,904,375	(1,613,756)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options											1,905,000	0	0	1,023,295	XXX	1,023,295	274,469	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											46,813,609	109,389,780	0	147,927,670	XXX	147,927,670	(1,339,287)	0	0	0	0	XXX	XXX
Credit Suisse Balanced Trend 5 9CCSS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2023	09/13/2024	912	248,082	272.02	0	(633)	0	(673)		(673)	(40)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	2,792	736,222	263.69	0	(3,012)	0	(2,314)		(2,314)	698	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	1,365	371,307	272.02	0	(994)	0	(447)		(447)	547	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	2,519	681,490	270.54	0	(2,255)	0	(780)		(780)	1,475	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	1,303	345,386	265.07	0	(1,143)	0	(841)		(841)	302	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	1,380	379,900	275.29	0	(983)	0	(341)		(341)	642	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2023	07/12/2024	1,096	299,603	273.36	0	(1,373)	0	(465)		(465)	908	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	2,148	575,342	267.85	0	(1,206)	0	(547)		(547)	659	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0IS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	816	223,568	273.98	0	(736)	0	(252)		(252)	485	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	938	249,095	265.56	825	0	0	0		0	624	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0GN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	691	184,138	266.48	529	0	0	(11)		(11)	472	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	675	181,676	269.15	0	(727)	0	(272)		(272)	455	0	0	0	0		0001

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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)
Credit Suisse Balanced Trend 5 9CCSSOIE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	575	155,624	270.65	0	(535)	0	(239)		(239)	297	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	3,303	872,256	264.08	3,568	0	0	(1)		(1)	2,719	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOJO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2023	09/13/2024	1,243	336,256	270.52	0	(1,147)	0	(1,110)		(1,110)	37	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2023	07/12/2024	1,417	389,349	274.77	0	(1,478)	0	(483)		(483)	995	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	1,169	311,515	266.48	0	(861)	0	(406)		(406)	455	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	3,015	810,070	268.68	3,313	0	0	(115)		(115)	1,709	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	1,303	351,927	270.09	1,165	0	0	(29)		(29)	622	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	1,094	293,061	267.88	613	0	0	(8)		(8)	621	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	1,337	359,345	268.77	0	(1,191)	0	(136)		(136)	1,055	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	932	249,189	267.37	0	(998)	0	(142)		(142)	856	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOJJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2023	08/14/2024	1,946	526,315	270.46	0	(1,658)	0	(1,521)		(1,521)	137	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	04/19/2024	9	9,507	1056	0	(37,512)	0	(15,135)		(15,135)	22,377	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	9	9,732	1081	0	(35,163)	0	(17,343)		(17,343)	17,820	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	12	12,319	1027	87,144	0	0	(7,916)		(7,916)	70,843	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2023	09/20/2024	10	10,299	1030	0	(46,190)	0	(48,928)		(48,928)	(2,738)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2023	07/19/2024	9	9,838	1093	0	(44,190)	0	(18,242)		(18,242)	25,948	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2022	11/21/2023	10	10,027	1003	61,080	0	0	(6,074)		(6,074)	65,265	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/21/2023	08/21/2024	9	9,303	1034	0	(47,421)	0	(38,268)		(38,268)	9,153	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	947	1,015,014	1072	0	(48,201)	0	(6,621)		(6,621)	41,580	0	0	0	0		0001
MSCI Emerging Markets 9MCSSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	823	918,575	1116	0	(43,539)	0	(1,073)		(1,073)	42,466	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	1,023	953,160	931.73	63,557	0	0	(29,194)		(29,194)	77,609	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/19/2023	05/21/2024	1,141	1,201,108	1053	0	(58,194)	0	(25,294)		(25,294)	32,900	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	934	958,172	1026	0	(47,555)	0	(19,484)		(19,484)	28,071	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOJX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/12/2023	05/14/2024	1	4,315	4315	0	(26,670)	0	(27,103)		(27,103)	(433)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOUJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	03/21/2024	19	78,876	4151	0	(356,402)	0	(640,024)		(640,024)	(283,622)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOQY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	86	361,897	4208	2,133,660	0	0	(1,760,770)		(1,760,770)	130,885	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOGB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/14/2022	10/13/2023	3	11,400	3800	94,593	0	0	(148,423)		(148,423)	(32,182)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOLF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2023	07/12/2024	1	4,714	4714	0	(24,636)	0	(11,194)		(11,194)	13,442	0	0	0	0		0001

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 FLEX OPTION 9SXFS0QA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	29	112,933	3894	1,075,349	0	0	(1,177,615)		(1,177,615)	(200,417)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0VJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	84	378,465	4506	0	(1,371,468)	0	(1,183,969)		(1,183,969)	187,499	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0GF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	3	12,642	4214	90,072	0	0	(46,392)		(46,392)	11,596	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0TH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	23	95,377	4147	0	(698,648)	0	(720,824)		(720,824)	(22,176)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0XP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	11	52,909	4810	0	(223,949)	0	(91,824)		(91,824)	132,125	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0YT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	8	37,324	4666	0	(185,632)	0	(127,354)		(127,354)	58,278	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0IR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	1	4,102	4102	0	(27,591)	0	(36,726)		(36,726)	(9,135)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0LX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	20	97,490	4874	0	(350,200)	0	(158,016)		(158,016)	192,184	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0PW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	90	366,456	4072	2,574,630	0	0	(2,133,404)		(2,133,404)	48,899	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0YR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2023	08/21/2024	62	297,337	4796	0	(1,029,510)	0	(667,586)		(667,586)	361,924	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0XT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	19	89,405	4706	0	(500,251)	0	(227,605)		(227,605)	272,646	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0WP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	20	90,571	4529	0	(571,040)	0	(359,046)		(359,046)	211,994	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0KH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	1	4,668	4668	0	(20,009)	0	(11,101)		(11,101)	8,908	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0JV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	18	80,595	4478	0	(324,918)	0	(315,357)		(315,357)	9,561	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0ZT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2023	09/20/2024	23	103,325	4492	0	(633,489)	0	(619,045)		(619,045)	14,444	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0VX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	62	283,294	4569	0	(945,252)	0	(838,027)		(838,027)	107,225	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0SG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	97	418,097	4310	0	(1,872,391)	0	(1,613,867)		(1,613,867)	258,524	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0XN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2023	07/19/2024	81	400,513	4945	0	(1,115,208)	0	(400,959)		(400,959)	714,249	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	1	4,415	4415	0	(24,904)	0	(13,064)		(13,064)	11,840	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0MB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2023	08/14/2024	1	4,698	4698	0	(26,813)	0	(14,053)		(14,053)	12,760	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0JD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	22	98,401	4473	0	(430,386)	0	(334,118)		(334,118)	96,268	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0PY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	38	149,236	3927	1,345,466	0	0	(1,420,655)		(1,420,655)	(210,745)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0IB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	3	13,118	4373	0	(77,862)	0	(46,334)		(46,334)	31,528	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0HP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	3	12,796	4265	0	(72,429)	0	(56,596)		(56,596)	15,833	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0UH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	31	129,847	4189	0	(515,840)	0	(960,316)		(960,316)	(444,476)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0IP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	2	8,364	4182	0	(46,926)	0	(61,608)		(61,608)	(14,681)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0SK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	34	141,350	4157	0	(924,018)	0	(928,336)		(928,336)	(4,318)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0SM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	21	86,537	4121	0	(613,515)	0	(632,233)		(632,233)	(18,718)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0WL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	12	55,537	4628	0	(273,840)	0	(158,800)		(158,800)	115,040	0	0	0	0		0001

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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 FLEX OPTION 9SXFSORE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	27	108,676	4025	918,054	0	0	(942,366)		(942,366)	(109,790)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOUF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	03/21/2024	82	357,777	4363	0	(619,756)	0	(1,591,141)		(1,591,141)	(971,385)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/14/2022	12/14/2023	1	4,180	4180	32,138	0	0	(21,701)		(21,701)	1,082	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOTF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	02/21/2024	34	142,216	4183	0	(963,186)	0	(974,964)		(974,964)	(11,778)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	88	418,757	4759	0	(1,433,784)	0	(732,430)		(732,430)	701,354	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOXR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2023	07/19/2024	31	147,152	4747	0	(740,559)	0	(323,491)		(323,491)	417,068	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSORA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	13	53,510	4116	380,263	0	0	(357,019)		(357,019)	(15,601)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOFZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/14/2022	10/13/2023	17	65,798	3870	479,740	0	0	(721,848)		(721,848)	(134,285)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSORC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	40	162,352	4059	1,288,120	0	0	(1,283,884)		(1,283,884)	(119,704)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOLZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/14/2023	08/14/2024	2	9,581	4791	0	(43,362)	0	(21,035)		(21,035)	22,327	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	04/19/2024	19	81,459	4287	0	(533,577)	0	(509,116)		(509,116)	24,461	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOLB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2023	07/12/2024	21	102,722	4892	0	(324,051)	0	(121,532)		(121,532)	202,519	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	01/12/2024	1	4,269	4269	0	(23,955)	0	(18,624)		(18,624)	5,331	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/20/2023	01/19/2024	16	67,363	4210	0	(389,392)	0	(374,501)		(374,501)	14,891	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOTD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	02/21/2024	12	50,808	4234	0	(306,132)	0	(300,323)		(300,323)	5,809	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/19/2023	05/21/2024	29	127,208	4386	0	(719,548)	0	(674,661)		(674,661)	44,887	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOLD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2023	07/12/2024	2	9,614	4807	0	(39,072)	0	(16,085)		(16,085)	22,987	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	43	196,435	4568	0	(1,126,385)	0	(686,876)		(686,876)	439,509	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	01/12/2024	25	107,816	4313	0	(545,575)	0	(394,845)		(394,845)	150,730	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/13/2023	01/12/2024	1	4,183	4183	0	(28,454)	0	(24,715)		(24,715)	3,739	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/21/2023	06/21/2024	10,379	49,502,848	4770	0	(1,624,426)	0	(828,217)		(828,217)	796,208	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOXW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	1,251	5,482,332	4382	0	(294,016)	0	(260,682)		(260,682)	33,334	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	1,164	4,872,213	4186	360,194	0	0	(216,136)		(216,136)	28,970	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOIC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	999	4,581,754	4586	0	(242,641)	0	(218,722)		(218,722)	23,918	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023	1,451	5,666,953	3906	387,972	0	0	(565,674)		(565,674)	(93,257)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOXS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	2,077	9,388,808	4520	0	(351,796)	0	(266,280)		(266,280)	85,516	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOYU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/19/2023	05/21/2024	9,620	44,057,099	4580	0	(1,543,147)	0	(1,254,476)		(1,254,476)	288,671	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	13,396	54,796,338	4091	3,676,964	0	0	(2,948,771)		(2,948,771)	176,407	0	0	0	0		0001

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 OTC Call Option 9SMLS0UZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	02/14/2023	02/14/2024	2,053	9,276,932	4519	0	(372,530)	0	(167,642)		(167,642)	204,888	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0CY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/21/2023	03/21/2024	1,171	4,971,410	4245	0	(287,430)	0	(316,075)		(316,075)	(28,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ZS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2023	07/19/2024	11,132	55,169,635	4956	0	(1,640,734)	0	(525,996)		(525,996)	1,114,738	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	9,595	45,389,435	4731	0	(1,640,780)	0	(1,459,819)		(1,459,819)	180,961	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0JW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	2,258	9,585,165	4245	0	(452,345)	0	(595,389)		(595,389)	(143,045)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0VI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	202	860,805	4261	57,013	0	0	(32,214)		(32,214)	6,692	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	104	475,804	4575	0	(26,495)	0	(15,717)		(15,717)	10,779	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	3,125	13,474,438	4312	802,456	0	0	(283,539)		(283,539)	198,004	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/21/2024	944	4,193,475	4442	0	(217,111)	0	(189,057)		(189,057)	28,054	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	3,417	14,124,545	4134	1,148,744	0	0	(772,859)		(772,859)	28,366	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1F0	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	7,720	33,085,450	4286	2,014,803	0	0	(898,245)		(898,245)	404,106	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	11,241	49,090,459	4367	0	(2,209,392)	0	(1,846,015)		(1,846,015)	363,376	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	39	172,260	4417	0	(8,561)	0	(7,109)		(7,109)	1,452	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	2,394	11,610,278	4850	0	(456,744)	0	(247,616)		(247,616)	209,128	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	2,000	9,494,640	4747	0	(331,128)	0	(165,317)		(165,317)	165,811	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0Y0	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	2,171	9,742,167	4487	0	(373,221)	0	(368,993)		(368,993)	4,228	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0KC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	10,407	45,511,268	4373	0	(1,890,356)	0	(1,957,075)		(1,957,075)	(66,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024	15,967	69,139,345	4330	0	(2,983,129)	0	(2,458,652)		(2,458,652)	524,477	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0WG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/13/2023	01/12/2024	3,024	13,181,646	4359	0	(586,506)	0	(392,841)		(392,841)	193,665	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0KG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2023	04/19/2024	11,635	52,542,147	4516	0	(1,942,907)	0	(1,581,124)		(1,581,124)	361,783	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0UT	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	12/14/2022	12/14/2023	2,164	9,424,004	4355	513,874	0	0	(220,736)		(220,736)	117,435	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0VF	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	07/14/2023	07/12/2024	1,856	9,098,762	4902	0	(276,401)	0	(102,806)		(102,806)	173,595	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0Z0	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	251	1,171,163	4666	0	(51,589)	0	(28,036)		(28,036)	23,553	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0HG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	8,870	42,635,873	4807	0	(1,586,152)	0	(921,721)		(921,721)	664,431	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	1,722	8,412,418	4885	0	(304,296)	0	(130,940)		(130,940)	173,356	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	2,926	13,471,070	4604	0	(835,935)	0	(549,665)		(549,665)	286,270	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	7,430	32,224,727	4337	0	(1,567,266)	0	(1,354,845)		(1,354,845)	212,422	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0UU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	2,831	11,604,977	4099	1,003,632	0	0	(719,302)		(719,302)	(8,890)	0	0	0	0		0001

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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 OTC Call Option 9SMSS0YQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	355	1,561,262	4398	0	(77,132)	0	(78,082)		(78,082)	(951)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2023	02/14/2024	1,809	8,076,353	4465	0	(373,896)	0	(191,204)		(191,204)	182,691	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0YW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/19/2023	05/21/2024	1,800	7,826,256	4348	0	(511,561)	0	(461,155)		(461,155)	50,406	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	1,669	8,181,438	4902	0	(277,066)	0	(145,884)		(145,884)	131,182	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	61	293,361	4809	0	(12,837)	0	(7,151)		(7,151)	5,686	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	3,043	13,787,559	4531	0	(834,493)	0	(754,549)		(754,549)	79,944	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	13,441	56,821,828	4228	3,189,299	0	0	(2,566,062)		(2,566,062)	276,183	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	11,711	50,420,891	4305	2,950,410	0	0	(1,220,526)		(1,220,526)	665,732	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	269	1,282,404	4767	0	(62,617)	0	(35,702)		(35,702)	26,915	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0XU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	237	1,036,517	4373	0	(57,500)	0	(49,212)		(49,212)	8,289	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2024	2,191	10,001,389	4565	0	(675,227)	0	(454,425)		(454,425)	220,802	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/21/2022	10/20/2023	1,081	4,301,753	3979	352,289	0	0	(349,671)		(349,671)	(36,247)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	2,891	12,504,500	4325	0	(772,662)	0	(703,728)		(703,728)	68,935	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	2,242	9,599,840	4282	0	(410,604)	0	(535,525)		(535,525)	(124,921)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0JU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	39	163,170	4184	0	(9,013)	0	(11,963)		(11,963)	(2,950)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0IA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	8,275	38,876,364	4698	0	(1,544,062)	0	(1,373,772)		(1,373,772)	170,290	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ZM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	2,265	10,776,462	4758	0	(363,610)	0	(179,702)		(179,702)	183,907	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0VG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	1,546	6,664,110	4311	399,293	0	0	(197,768)		(197,768)	69,590	0	0	0	0		0001
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										27,490,822	(51,628,794)	0	(62,462,590)	XXX	(62,462,590)	11,638,445	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										27,490,822	(51,628,794)	0	(62,462,590)	XXX	(62,462,590)	11,638,445	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										27,490,822	(51,628,794)	0	(62,462,590)	XXX	(62,462,590)	11,638,445	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										27,490,822	(51,628,794)	0	(62,462,590)	XXX	(62,462,590)	11,638,445	0	0	0	0	XXX	XXX
CASH Margin							0	0		0	1,135,059	0	1,135,059		1,135,059	0	0	0	0	0		0001
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	1,135,059	0	1,135,059	XXX	1,135,059	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	1,135,059	0	1,135,059	XXX	1,135,059	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

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1229999999. Subtotal - Swaps - Replication										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	1,135,059	0	1,135,059	XXX	1,135,059	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	1,135,059	0	1,135,059	XXX	1,135,059	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										74,304,431	58,896,046	0	86,600,140	XXX	86,600,140	10,299,158	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										0	0	0	0	XXX	0	0	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										74,304,431	58,896,046	0	86,600,140	XXX	86,600,140	10,299,158	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2023 The change in fair value of the derivative hedging instrument is 99.6% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed. ....

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	11 Transac- tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
ESZ3	11	2,379,025	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,520.7500	4,325.5000	557,691	557,691	(107,388)	0	0	0	(107,388)	123,200	0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												557,691	557,691	(107,388)	0	0	0	(107,388)	123,200	XXX	XXX
1579999999. Subtotal - Long Futures												557,691	557,691	(107,388)	0	0	0	(107,388)	123,200	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												557,691	557,691	(107,388)	0	0	0	(107,388)	123,200	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												557,691	557,691	(107,388)	0	0	0	(107,388)	123,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	426,271	296,082	665,078
Total Net Cash Deposits	426,271	296,082	665,078

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2023 The change in fair value of the derivative hedging instrument is 99.6% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	56,558,492	(28,185,407)	56,558,492	56,558,492	(28,185,407)	56,558,492	123,200	123,200
Bank of America EYKN6V0ZCB8VD9IULB80	Y	Y	1,605,000	0	1,981,316	(491,184)	0	1,981,316	(491,184)	0	0	0
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	0	0	21,880,330	(8,213,598)	13,666,732	21,880,330	(8,213,598)	13,666,732	0	0
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	Y	Y	2,530,985	0	2,593,814	(12,206)	50,623	2,593,814	(12,206)	50,623	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	7,529,000	0	12,870,458	(5,269,164)	72,294	12,870,458	(5,269,164)	72,294	0	0
RBC Capital Markets ES7IP3U3RHIGC71XBU11	Y	Y	11,804,000	0	19,719,738	(7,715,295)	200,443	19,719,738	(7,715,295)	200,443	0	0
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	10,128,000	0	16,789,659	(6,490,590)	171,069	16,789,659	(6,490,590)	171,069	0	0
UBS 5493001KJTIIGC8Y1R12	Y	Y	590,000	0	1,321,758	(665,746)	66,012	1,321,758	(665,746)	66,012	0	0
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	Y	9,330,000	0	14,769,796	(5,419,400)	20,396	14,769,796	(5,419,400)	20,396	0	0
0299999999. Total NAIC 1 Designation			43,516,985	0	91,926,869	(34,277,183)	14,247,569	91,926,869	(34,277,183)	14,247,569	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	1,135,059	0	1,135,059	1,135,059	0	1,135,059	0	0
0999999999 - Gross Totals			43,516,985	0	149,620,420	(62,462,590)	71,941,120	149,620,420	(62,462,590)	71,941,120	123,200	123,200
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					149,620,420	(62,462,590)						

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)
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	91282C-GG-0	US TRESURY 4 1/8% Due 01/31/2023 JJ31	396,064	402,000	400,332	01/31/2025	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash			665,078	665,078	665,078		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash			1,135,059	1,135,059	1,135,059		V
CBOE	529900RLNSGA90UPEH54	Cash			103,934	103,934	103,934		V
0199999999 - Total					2,300,136	2,306,072	2,304,403	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America	EYKN6V0ZCB8VD9IULB80	Cash		Cash	1,605,000	1,605,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Cash		Cash	2,530,985	2,530,985	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash		Cash	7,529,000	7,529,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Cash		Cash	11,804,000	11,804,000	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		Cash	10,128,000	10,128,000	XXX		V
UBS	5493001KJTIIGC8Y1R12	Cash		Cash	590,000	590,000	XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash		Cash	9,330,000	9,330,000	XXX		V
0299999999 - Total					43,516,985	43,516,985	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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Banknorth	Burlington, VT		0.000	0	0	(1,132)	(3,140,622)	(5,855)	XXX
BNY-Mellon	Pittsburgh, PA		0.000	0	0	822,195	(207,645)	236,705	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	852,460	1,139,811	996,077	XXX
JP Morgan Chase	New York, NY		0.000	0	0	(14,183,193)	(16,367,187)	(13,836,452)	XXX
State Street Bank	Boston, MA		0.000	0	0	232,988	234,407	277,434	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	10,828	11,203	12,091	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(12,265,854)	(18,330,033)	(12,320,000)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(12,265,854)	(18,330,033)	(12,320,000)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total - Cash		XXX	XXX	0	0	(12,265,454)	(18,329,633)	(12,319,600)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-70-0	Blackrock Fed fund # 0081		09/29/2023	0.000		314,577,309	0	2,478,878
38141W-32-3	Goldman Sachs Financial Square		09/28/2023	0.000		4,823,500	0	79,594
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						319,400,809	0	2,558,472
38141W-27-3	Goldman Sachs Financial Square		09/26/2023	0.000		8,805,341	0	17,859
8309999999. Subtotal - All Other Money Market Mutual Funds						8,805,341	0	17,859
8609999999 - Total Cash Equivalents						328,206,150	0	2,576,331