QUARTERLY STATEMENT

OF THE

National Life Insurance Company

Of

Montpelier
in the state of VT

to the Insurance Department
of the State of

For the Period Ended
September 30, 2021

2021

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QUARTERLY STATEMENT

As of September 30, 2021
of the Condition and Affairs of the

National Life Insurance Company

NAIC Group Code.....634, 634 (Current Period) (Prior Period) | NAIC Company Code..... 66680 | Employer's ID Number..... 03-0144090

Organized under the Laws of VT | State of Domicile or Port of Entry VT | Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... November 13, 1848 | Commenced Business..... January 17, 1850

Statutory Home Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Mail Address	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart *(Name)*	802-229-3770 *(Area Code) (Telephone Number) (Extension)*
	Statereporting@nationallife.com *(E-Mail Address)*	802-229-7282 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mehran (nmn) Assadi	Chairman, President & CEO	2. Eric Gustave Sandberg #	SVP, Chief Financial Officer & Chief Risk Officer
3. Lisa Francesca Muller #	VP, Assistant General Counsel & Secretary	4. Robert Earl Cotton	EVP & Chief Operating Officer

OTHER

Christopher Brett Zimmerman	SVP & General Counsel	Jason Joseph Doiron #	EVP & Chief Investment Officer
William David Whitsell	SVP & Executive Chief Underwriter	Nimesh (nmn) Mehta	SVP & Chief Information Officer
Achim Bernd Schwetlick #	EVP & Chief Marketing Officer	Ataollah (nmn) Azarshahi	SVP
Matthew Charles Frazee	SVP	Gregory Mark Mateja #	VP & Treasurer
Michael Leo Veilleux #	VP & Chief People Officer		

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Carol Ann Carlson	David Rudolph Coates	Bruce Michael Lisman
Thomas Henry MacLeay	Roger Blaine Porter	Harris Henry Simmons	James Holly Douglas
Yvette Dapremont Bright			

State of........ Vermont
County of..... Washington

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... (Signature)	DocuSigned by: Eric Sandberg 39F2A9083B0D46B... (Signature)	DocuSigned by: Lisa Muller 3FF4DF283EDF4F9... (Signature)
Mehran (nmn) Assadi 1. (Printed Name)	Eric Gustave Sandberg 2. (Printed Name)	Lisa Francesca Muller 3. (Printed Name)
Chairman, President & CEO (Title)	SVP, Chief Financial Officer & Chief Risk Officer (Title)	VP, Assistant General Counsel & Secretary (Title)

Subscribed and sworn to before me
This 1st day of November 2021

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,847,457,990	0	5,847,457,990	5,735,202,398
2. Stocks:				
2.1 Preferred stocks	1,962,125	0	1,962,125	2,337,125
2.2 Common stocks	1,785,804,465	0	1,785,804,465	1,680,153,852
3. Mortgage loans on real estate:				
3.1 First liens	490,490,246	0	490,490,246	428,663,198
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	53,070,050	0	53,070,050	51,867,826
4.2 Properties held for the production of income (less $.........0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.........0 encumbrances)	1,380,000	0	1,380,000	1,380,000
5. Cash ($.....24,840,941), cash equivalents ($.....13,100,000) and short-term investments ($.........0)	37,940,941	0	37,940,941	185,868,004
6. Contract loans (including $.........0 premium notes)	457,501,852	0	457,501,852	475,742,952
7. Derivatives	153,501,622	0	153,501,622	231,951,084
8. Other invested assets	209,749,340	0	209,749,340	214,746,591
9. Receivables for securities	77,602	0	77,602	56,306
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	33,500	0	33,500	38,872
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,038,969,733	0	9,038,969,733	9,008,008,208
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	74,718,757	0	74,718,757	71,550,931
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,659,115	2,713	2,656,402	10,263,518
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	23,182,680	0	23,182,680	27,252,441
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,766,263	0	2,766,263	3,421,806
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	2,628,207	0	2,628,207	2,322,084
18.2 Net deferred tax asset	83,443,526	3,291,026	80,152,500	80,452,166
19. Guaranty funds receivable or on deposit	447,299	0	447,299	447,299
20. Electronic data processing equipment and software	107,060,562	104,713,684	2,346,878	2,725,959
21. Furniture and equipment, including health care delivery assets ($.........0)	11,257,659	11,257,659	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	2,533,814	0	2,533,814	11,282,802
24. Health care ($.........0) and other amounts receivable	2,784,809	2,784,809	0	0
25. Aggregate write-ins for other than invested assets	382,580,754	15,147,986	367,432,768	313,930,918
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,735,033,178	137,197,877	9,597,835,301	9,531,658,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,002,820,796	0	1,002,820,796	985,255,136
28. Total (Lines 26 and 27)	10,737,853,974	137,197,877	10,600,656,098	10,516,913,266

DETAILS OF WRITE-INS

1101. Other real estate deposits	33,500	0	33,500	38,872
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	33,500	0	33,500	38,872
2501. Corporate owned life insurance	303,373,163	0	303,373,163	296,608,224
2502. Intercompany loans	47,800,000	0	47,800,000	0
2503. Cash value of deferred compensation life insurance policies	13,134,017	0	13,134,017	14,821,644
2598. Summary of remaining write-ins for Line 25 from overflow page	18,273,573	15,147,986	3,125,588	2,501,050
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	382,580,754	15,147,986	367,432,768	313,930,918

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....3,195,682,451 less $..........0 included in Line 6.3 (including $.....18,792,158 Modco Reserve)	3,195,682,451	3,014,473,316
2.	Aggregate reserve for accident and health contracts (including $....320,803,823 Modco Reserve)	405,069,855	417,468,769
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	245,712,903	227,798,702
4.	Contract claims:		
	4.1 Life	30,963,517	26,302,527
	4.2 Accident and health	1,465,235	1,353,049
5.	Policyholders' dividends/refunds to members $..........0 and coupons $.....(9,983) due and unpaid	(9,983)	1,179,102
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....8,092,263 Modco)	8,092,263	8,045,341
	6.2 Policyholder's dividends/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 $.....79,106 accident and health premiums	1,308,667	1,045,853
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	19,926,067	21,215,401
10.	Commissions to agents due or accrued - life and annuity contracts $..........0, accident and health $.....35,706 and deposit-type contract funds $..........0	9,749,056	12,684,731
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	79,364,915	86,357,340
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,737,945	3,000,299
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,442,164	1,353,156
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	140,166	94,064
17.	Amounts withheld or retained by reporting entity as agent or trustee	175,649	86,178
18.	Amounts held for agents' account, including $..........0 agents' credit balances	0	0
19.	Remittances and items not allocated	18,029,692	22,048,328
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	100,643,252	88,784,846
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	88,312,463	72,823,365
	24.02 Reinsurance in unauthorized and certified ($..........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	6,276,710	28,690,429
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,643,427,819	2,721,387,350
	24.08 Derivatives	81,420,406	151,457,908
	24.09 Payable for securities	21,958,517	27,223,508
	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	46,437,210	43,140,838
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,007,326,940	6,978,014,401
27.	From Separate Accounts statement	987,361,091	972,068,991
28.	Total liabilities (Lines 26 and 27)	7,994,688,031	7,950,083,392
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	657,093,778	657,031,681
33.	Gross paid in and contributed surplus	511,616,224	511,616,224
34.	Aggregate write-ins for special surplus funds	16,373,335	14,039,913
35.	Unassigned funds (surplus)	1,418,384,730	1,381,642,057
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....15,459,705 in Separate Accounts Statement)	2,603,468,067	2,564,329,875
38.	Totals of Lines 29, 30 and 37	2,605,968,067	2,566,829,875
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,600,656,098	10,516,913,266

DETAILS OF WRITE-INS

2501.	Liability for pension and postretirement unfunded benefits	30,122,717	30,122,717
2502.	Low income housing tax credits	622,343	622,343
2503.	Reinsurance reserve adjustment	6,405,994	5,649,813
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,286,155	6,745,965
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	46,437,210	43,140,838
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Separate account annuity mortality fluctuation fund	15,459,705	13,186,145
3402.	Permanent surplus (Guaranty Fund)	500,000	500,000
3403.	Separate account special contingency fund	413,630	353,768
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	16,373,335	14,039,913

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	286,901,887	255,400,344	375,088,333
2. Considerations for supplementary contracts with life contingencies	1,263,754	1,568,734	1,568,734
3. Net investment income	215,115,674	178,302,043	289,075,751
4. Amortization of Interest Maintenance Reserve (IMR)	1,637,156	2,162,989	2,884,215
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(13,789)	(17,854)	682,584
6. Commissions and expense allowances on reinsurance ceded	11,233,397	14,274,378	20,771,473
7. Reserve adjustments on reinsurance ceded	(11,591,065)	(6,507,140)	(4,485,563)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,252,396	13,788,101	18,471,279
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	(10,523,428)	(10,852,899)	(14,374,041)
9. Totals (Lines 1 to 8.3)	508,275,983	448,118,696	689,682,767
10. Death benefits	66,658,872	53,158,127	69,520,334
11. Matured endowments (excluding guaranteed annual pure endowments)	809,974	936,919	1,034,291
12. Annuity benefits	28,461,489	30,788,808	40,450,368
13. Disability benefits and benefits under accident and health contracts	16,849,078	16,048,785	21,676,077
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	99,900,235	95,003,084	127,926,534
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	4,297,446	3,491,548	5,557,815
18. Payments on supplementary contracts with life contingencies	2,583,861	2,383,965	3,243,207
19. Increase in aggregate reserves for life and accident and health contracts	168,810,221	91,193,312	169,872,764
20. Totals (Lines 10 to 19)	388,371,176	293,004,548	439,281,389
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	60,241,838	55,092,276	78,285,571
22. Commissions and expense allowances on reinsurance assumed	70	59	141
23. General insurance expenses and fraternal expenses	32,044,764	32,605,794	49,076,674
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,598,916	9,701,243	11,267,058
25. Increase in loading on deferred and uncollected premiums	(1,231,863)	(2,336)	1,462,224
26. Net transfers to or (from) Separate Accounts net of reinsurance	(33,829,476)	(31,482,921)	(43,276,710)
27. Aggregate write-ins for deductions	94,645,715	91,759,276	128,323,921
28. Totals (Lines 20 to 27)	548,841,142	450,677,940	664,420,268
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(40,565,159)	(2,559,244)	25,262,499
30. Dividends to policyholders and refunds to members	3,648,400	3,532,955	6,247,438
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(44,213,558)	(6,092,199)	19,015,061
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(11,233,680)	(23,796,661)	(24,907,461)
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)	(32,979,878)	17,704,462	43,922,522
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....3,394,949 (excluding taxes of $.....92,459 transferred to the IMR)	7,721,895	(8,572,114)	(18,044,760)
35. Net income (Line 33 plus Line 34)	(25,257,983)	9,132,348	25,877,762
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,566,829,875	2,289,306,070	2,289,306,070
37. Net income (Line 35)	(25,257,983)	9,132,348	25,877,762
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	97,266,945	(34,922,150)	115,547,694
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	2,991,360	(8,446,834)	(12,674,495)
41. Change in nonadmitted assets	3,134,305	7,709,651	7,959,216
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	(15,489,098)	864,526	(5,125,282)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	2,287,350	1,009,656	1,827,965
48. Change in surplus notes	62,097	56,844	76,467
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	115,000,000	160,524,296
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	(20,000,000)	0	0
53. Aggregate write-ins for gains and losses in surplus	(5,856,784)	(9,273,201)	(16,489,817)
54. Net change in capital and surplus (Lines 37 through 53)	39,138,192	81,130,841	277,523,805
55. Capital and surplus as of statement date (Lines 36 + 54)	2,605,968,067	2,370,436,910	2,566,829,875

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	865,292	1,103,918	1,627,699
08.302.	Change in corporate owned life insurance	6,764,939	6,799,392	9,132,072
08.303.	MODCO interest	(18,153,659)	(18,756,209)	(25,133,812)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(10,523,428)	(10,852,899)	(14,374,041)
2701.	Funds withheld expense	89,625,580	91,220,153	121,013,080
2702.	Change in agents deferred comp	5,149,799	504,590	7,273,901
2703.	Fines and penalties	1,654	19,048	19,299
2798.	Summary of remaining write-ins for Line 27 from overflow page	(131,317)	15,485	17,640
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	94,645,715	91,759,276	128,323,921
5301.	Ceding commission	(5,856,784)	(9,273,201)	(13,708,442)
5302.	Change in liability for pension and postretirement unfunded benefits	0	0	(2,781,375)
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(5,856,784)	(9,273,201)	(16,489,817)

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	354,755,430	346,232,454	480,906,644
2.	Net investment income	226,657,187	190,099,468	288,086,453
3.	Miscellaneous income	(4,096,969)	(250,740)	4,635,302
4.	Total (Lines 1 through 3)	577,315,648	536,081,182	773,628,399
5.	Benefit and loss related payments	408,133,267	430,617,009	553,751,290
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(32,567,122)	(31,161,068)	(44,448,319)
7.	Commissions, expenses paid and aggregate write-ins for deductions	115,069,283	149,848,999	166,371,271
8.	Dividends paid to policyholders	23,297,499	27,247,309	41,394,037
9.	Federal and foreign income taxes paid (recovered) net of $.....3,394,949 tax on capital gains (losses)	(7,440,149)	(13,013,792)	(18,365,852)
10.	Total (Lines 5 through 9)	506,492,778	563,538,457	698,702,426
11.	Net cash from operations (Line 4 minus Line 10)	70,822,870	(27,457,275)	74,925,973
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	421,332,759	417,473,327	633,747,817
	12.2 Stocks	27,804,417	16,215,772	21,098,155
	12.3 Mortgage loans	30,885,368	75,362,457	92,531,948
	12.4 Real estate	0	0	0
	12.5 Other invested assets	14,205,979	8,746,553	13,136,424
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	228,447,780	20,784,368	32,319,179
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	722,676,302	538,582,476	792,833,523
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	530,066,970	426,772,274	821,304,859
	13.2 Stocks	34,720,649	13,024,263	26,885,725
	13.3 Mortgage loans	91,915,200	13,968,334	29,468,334
	13.4 Real estate	3,575,330	302,506	1,069,467
	13.5 Other invested assets	5,996,362	6,401,871	10,776,110
	13.6 Miscellaneous applications	5,286,287	252,741,798	13,237,502
	13.7 Total investments acquired (Lines 13.1 to 13.6)	671,560,798	713,211,046	902,741,997
14.	Net increase or (decrease) in contract loans and premium notes	(18,241,100)	(33,797,108)	(33,284,143)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	69,356,604	(140,831,462)	(76,624,331)
	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	115,000,000	123,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	13,881,128	37,136,469	31,195,157
	16.5 Dividends to stockholders	20,000,000	160,000,000	160,000,000
	16.6 Other cash provided (applied)	(281,987,664)	189,427,416	(21,303,514)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(288,106,537)	181,563,885	(27,108,357)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(147,927,063)	13,275,148	(28,806,715)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	185,868,004	214,674,719	214,674,719
	19.2 End of period (Line 18 plus Line 19.1)	37,940,941	227,949,868	185,868,004

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

20.0001		0	0	0

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	358,377,601	348,716,666	492,596,204
3. Ordinary individual annuities	19,110,059	18,361,538	24,770,642
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	(7,356,883)	6,626,133	7,209,008
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	10,717,691	12,060,114	15,918,919
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	380,848,467	385,764,451	540,494,773
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	380,848,467	385,764,451	540,494,773
14. Deposit-type contracts	500,000	350,257	840,719
15. Total (Lines 13 and 14)	381,348,467	386,114,708	541,335,492

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 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 #	Current Year to Date	2020
NET INCOME					
(1) National Life Insurance Company Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (25,257,983)	$ 25,877,762
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ (25,257,983)	$ 25,877,762
SURPLUS					
(5) National Life Insurance Company Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,605,968,067	$ 2,566,829,875
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$2,605,968,067	$ 2,566,829,875

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

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

No significant change.

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method - None
B. Statutory Merger - None
C. Assumption Reinsurance - None
D. Impairment Loss - None

Note 4 – Discontinued Operations - N/A

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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) Securities with Recognized Other-Than-Temporary Impairments

NONE

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than- Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)

NOTES TO FINANCIAL STATEMENTS

		Interest	Non- Interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$ 0	$ 0	$ 0	$ 0
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c. Total 1st Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 0	$ 0	$ 0	$ 0
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f. Total 2nd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 3rd Quarter				
g. Intent to sell	$ 0	$ 0	$ 0	$ 0
g. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i. Total 3rd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 4th Quarter				
j. Intent to sell	$ 0	$ 0	$ 0	$ 0
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
l. Total 4th Quarter	$ 0	$ 0	$ 0	$ 0
m. Annual aggregate total	XXX	$ 0	$ 0	XXX

(3) Recognized OTTI securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
	$ 0	$ 0	$ 0	$ 0	$ 0	
Total			$ 0			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$ (28,626)
	2. 12 Months or Longer	$ 0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$ 1,235,315
	2. 12 Months or Longer	$ 0

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
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

M. Working Capital Finance Investments - N/A

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

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. Debt Including Capital Notes
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) Information on the Nature of the Agreement
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. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	2,107,800	2,107,800	0
(c) Activity Stock	7,077,000	7,077,000	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	$ 9,184,800	$ 9,184,800	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,223,640,663	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	2,080,500	2,080,500	0
(c) Activity Stock	6,149,000	6,149,000	0
(d) Excess Stock	902,800	902,800	0
(e) Aggregate Total (a+b+c+d)	$ 9,132,300	$ 9,132,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,262,859,902	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 2,107,800	$ 2,107,800	$ 0	$ 0	$ 0	$ 0

(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 to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 453,726,930	$ 421,336,585	$ 173,175,000
2. Current Year to Date General Account Total Collateral Pledged	453,726,930	421,336,585	173,175,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 499,597,311	$ 458,386,878	$ 149,975,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 493,495,670	$ 453,486,065	$ 149,975,000
2. Current Year to Date General Account Total Collateral Pledged	493,495,670	453,486,065	149,975,000
3. Current Year to Date Separate Accounts	0	0	0

NOTES TO FINANCIAL STATEMENTS

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged			
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 534,580,292	$ 497,496,016	$ 118,295,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	173,175,000	173,175,000	0	$ 173,175,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 173,175,000	$ 173,175,000	$ 0	$ 173,175,000

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	149,975,000	149,975,000	0	$ 149,975,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 149,975,000	$ 149,975,000	$ 0	$ 149,975,000

b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	173,175,000	173,175,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	173,175,000	173,175,000	0

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

Defined Benefit Plan

The Company sponsors 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. These pension plans are separately funded. 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.

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2020	Current Year to Date	2020	Current Year to Date	2020
a. Service cost	$ 1,095	$ 893	$ 0	$ 0	$ 0	$ 0
b. Interest cost	1,149,638	1,624,957	19,991	27,417	0	0
c. Expected return on plan assets	(587,193)	(610,081)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	1,537,070	1,349,730	(29,980)	(44,764)	0	0
f. Prior service cost or credit	0	0	0	0	0	0
g. Gain or loss recognized due to a settlement curtailment	0	1,896,735	0	0	0	0
h. Total net periodic benefit cost	$ 2,100,610	$ 4,262,234	$ (9,989)	$ (17,347)	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

E. Defined Contribution Plans

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 (several of which are sponsored by an affiliate of the Company).

Note 13 – Capital and Surplus, Shareholder's 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 - None

C. Wash Sales - None

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

No significant change.

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

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$ 0	$ 10,193,753	$ 0	$ 0	$ 10,193,753
Common Stock	$ 36,824,409	$ 0	$ 9,184,800	$ 16,352,566	$ 62,361,775
Derivatives	$ 186,043	$ 153,315,579	$ 0	$ 0	$ 153,501,622
Partnerships	$ 0	$ 0	$ 0	$ 103,404,098	$ 103,404,098
Cash, Cash Equivalents & Short Term Investments	$ 24,840,941	$ 0	$ 0	$ 13,100,000	$ 37,940,941
Separate Accounts	$ 45,509	$ 377,665,648	$ 0	$ 625,109,639	$ 1,002,820,796
Total	$ 61,896,902	$ 541,174,980	$ 9,184,800	$ 757,966,303	$ 1,370,222,985
Liabilities at Fair Value					
Derivatives	$ 0	$ 81,420,406	$ 0	$ 0	$ 81,420,406
Total	$ 0	$ 81,420,406	$ 0	$ 0	$ 81,420,406

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

Description	Beginning Balance	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	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common Stock	$ 9,132,300	$ 0	$ 0	$ 0	$ 0	$ 1,378,000	$ 0	$ (1,325,500)	$ 0	$ 9,184,800
Total	$ 9,132,300	$ 0	$ 0	$ 0	$ 0	$ 1,378,000	$ 0	$ (1,325,500)	$ 0	$ 9,184,800
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Policies when Transfers Between Levels are Recognized

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

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.
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) Fair Value Disclosures for Derivative Assets and Liabilities
For additional information on derivatives see 20(A) 1-4 above.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$6,589,337,269	$5,847,457,990	$ 296,024,956	$6,293,312,313	$ 0	$ 0	$ 0
Preferred Stock	$ 2,047,869	$ 1,962,125	$ 0	$ 2,047,869	$ 0	$ 0	$ 0
Common Stock	$ 62,361,776	$1,785,804,465	$ 833,395	$ 0	$ 9,184,800	$ 52,343,581	$ 0
Mortgage Loans	$ 502,126,999	$ 490,490,246	$ 0	$ 0	$ 502,126,999	$ 0	$ 0
Real Estate	$ 54,450,050	$ 54,450,050	$ 0	$ 54,450,050	$ 0	$ 0	$ 0
Cash, Cash Equivalents & Short Term Investments	$ 37,940,941	$ 37,940,941	$ 24,840,941	$ 0	$ 0	$ 13,100,000	$ 0
Derivative Asset	$ 153,501,622	$ 153,501,622	$ 186,043	$ 153,315,579	$ 0	$ 0	$ 0
Surplus Notes	$ 121,363,961	$ 93,351,204	$ 0	$ 121,363,961	$ 0	$ 0	$ 0
Other Invested Assets	$ 116,398,136	$ 116,398,136	$ 0	$ 0	$ 0	$ 105,904,098	$ 10,494,038
Separate Account Assets	$1,002,820,796	$1,002,820,796	$ 45,509	$ 377,665,648	$ 0	$ 625,109,639	$ 0
Derivative Liability	$ 81,420,406	$ 81,420,406	$ 0	$ 81,420,406	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 10,494,038	0.0		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, 2021	Unfunded Commitments as of September 30, 2021	Redemption Period (if currently eligible)	Redemption Notice Period
Common Stock	52,343,581	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	13,100,000	-	Not Applicable	Not Applicable
Other Invested Assets	105,904,098	29,135,084	Not Applicable	Not Applicable
Separate Account Assets	625,109,639	8,093,833	Not Applicable or Quarterly	Not Applicable or 70 Days

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 and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses - None

NOTES TO FINANCIAL STATEMENTS

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premium and 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 [X] No [ ]

2.2 If yes, date of change: 02/19/2021

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of 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
	0	

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?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

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 with 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 the 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

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 54,221

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: $ 3,717,682

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	$ 4,301,065	$ 4,357,179
14.22	Preferred Stock	0	0
14.23	Common Stock	1,629,430,724	1,723,442,690
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)	$ 1,663,731,789	$ 1,757,799,869
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 4,301,065	$ 4,357,179

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 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

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 and complete 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
Sentinel Asset Management, Inc.	A
Varagon Capital Partners, L.P.	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 [ ] No [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	5493008OI7ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners, L.P.		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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 for 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 security was 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 reporting 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 (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		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	$490,490,246
1.14	Total mortgages in good standing	$490,490,246
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)	$490,490,246
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	0.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.0
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 reinsurance 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
	0

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
Life & Annuity - Non-Affiliates									
82627	06-0839705	12/01/2020	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	Authorized	2	01/01/2019

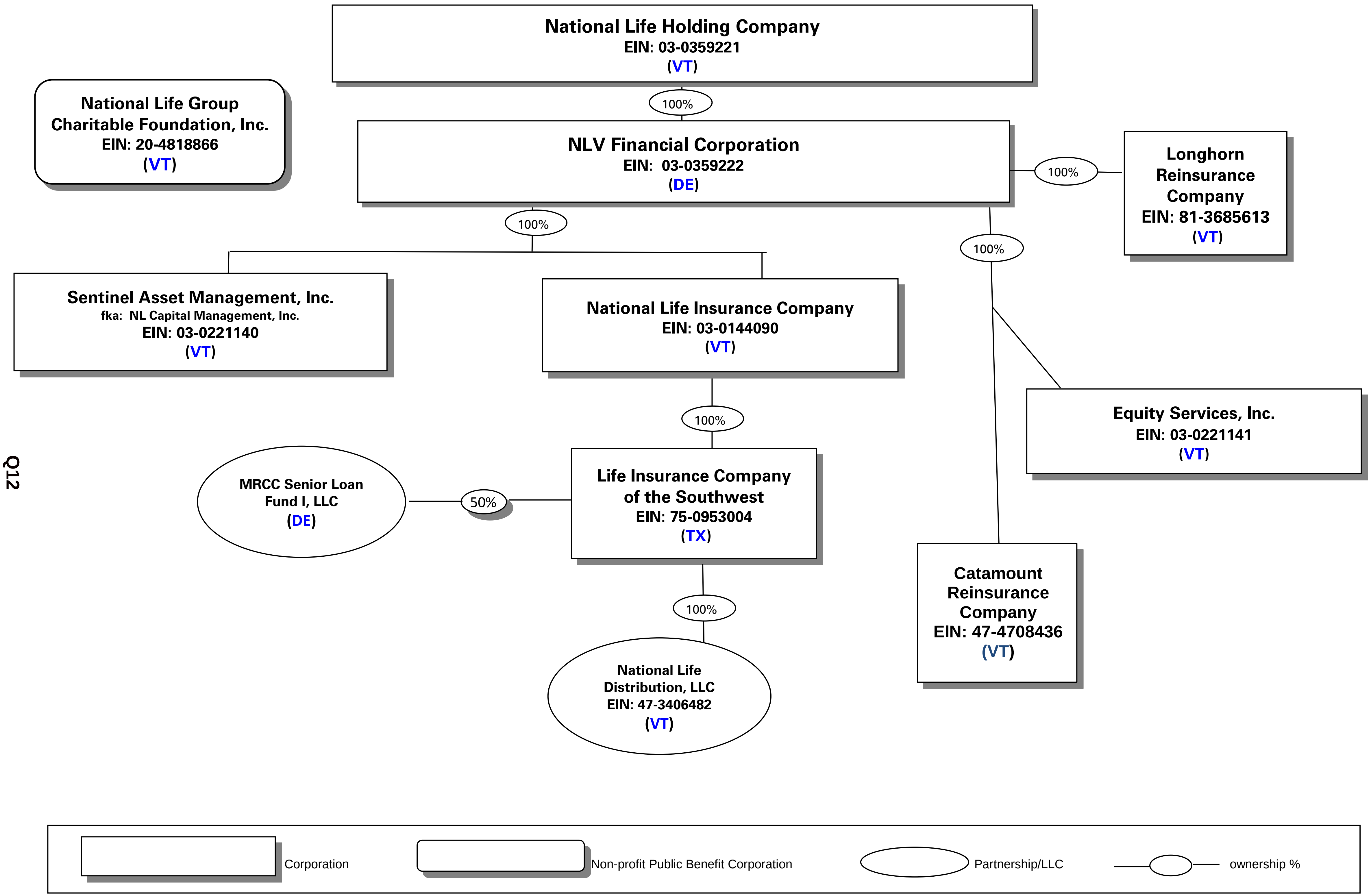
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	1,421,307	100,000	219,411	0	1,740,718	0
2. Alaska AK	L	119,448	0	2,265	0	121,713	0
3. Arizona AZ	L	2,062,736	221,626	82,472	0	2,366,834	0
4. Arkansas AR	L	278,056	0	6,622	0	284,678	0
5. California CA	L	29,063,643	23,525	869,454	0	29,956,622	0
6. Colorado CO	L	1,193,878	240,899	44,172	0	1,478,949	0
7. Connecticut CT	L	5,897,041	141,070	178,308	0	6,216,419	0
8. Delaware DE	L	1,557,099	0	18,392	0	1,575,491	0
9. District of Columbia DC	L	262,222	0	9,575	0	271,797	0
10. Florida FL	L	25,862,403	5,464,997	546,438	0	31,873,838	0
11. Georgia GA	L	11,599,729	1,192,294	285,400	0	13,077,423	0
12. Hawaii HI	L	162,554	0	32,711	0	195,265	0
13. Idaho ID	L	166,778	3,700	2,170	0	172,648	0
14. Illinois IL	L	16,607,466	175,607	207,010	0	16,990,083	0
15. Indiana IN	L	2,900,910	7,500	70,599	0	2,979,009	0
16. Iowa IA	L	1,140,582	435,086	6,521	0	1,582,189	0
17. Kansas KS	L	1,981,114	300	16,467	0	1,997,881	0
18. Kentucky KY	L	700,996	161,771	23,149	0	885,916	0
19. Louisiana LA	L	1,145,478	0	52,516	0	1,197,994	0
20. Maine ME	L	3,470,240	6,681	54,863	0	3,531,784	0
21. Maryland MD	L	7,006,087	76,351	82,369	0	7,164,807	0
22. Massachusetts MA	L	4,372,091	87,826	132,032	0	4,591,949	0
23. Michigan MI	L	5,151,425	167,339	382,299	0	5,701,063	0
24. Minnesota MN	L	3,735,017	49,450	171,184	0	3,955,651	0
25. Mississippi MS	L	138,975	0	6,054	0	145,029	0
26. Missouri MO	L	2,098,545	8,000	32,458	0	2,139,003	0
27. Montana MT	L	43,519	0	2,597	0	46,116	0
28. Nebraska NE	L	498,872	95,225	39,172	0	633,269	0
29. Nevada NV	L	1,343,600	0	16,285	0	1,359,885	0
30. New Hampshire NH	L	3,796,687	450,100	56,017	0	4,302,804	0
31. New Jersey NJ	L	26,888,607	570,405	430,082	0	27,889,094	0
32. New Mexico NM	L	209,868	0	11,716	0	221,584	0
33. New York NY	L	110,212,324	3,377,393	1,245,354	0	114,835,071	500,000
34. North Carolina NC	L	17,425,897	76,300	194,213	0	17,696,410	0
35. North Dakota ND	L	61,120	75	3,323	0	64,518	0
36. Ohio OH	L	4,315,841	42,848	146,687	0	4,505,376	0
37. Oklahoma OK	L	333,226	450	5,794	0	339,470	0
38. Oregon OR	L	2,223,353	22,556	31,682	0	2,277,591	0
39. Pennsylvania PA	L	8,843,978	1,179,631	479,644	0	10,503,253	0
40. Rhode Island RI	L	1,234,570	18,009	78,271	0	1,330,850	0
41. South Carolina SC	L	2,218,658	78,630	34,197	0	2,331,485	0
42. South Dakota SD	L	81,526	0	4,477	0	86,003	0
43. Tennessee TN	L	2,805,229	98,361	72,136	0	2,975,726	0
44. Texas TX	L	12,020,110	2,734,672	189,680	0	14,944,462	0
45. Utah UT	L	2,434,102	64,770	15,881	0	2,514,753	0
46. Vermont VT	L	9,976,808	1,743,051	96,673	0	11,816,532	0
47. Virginia VA	L	10,248,520	8,435	196,849	0	10,453,804	0
48. Washington WA	L	1,847,774	51,260	29,581	0	1,928,615	0
49. West Virginia WV	L	285,059	25,800	15,616	0	326,475	0
50. Wisconsin WI	L	3,944,690	1,541	45,366	0	3,991,597	0
51. Wyoming WY	L	124,645	2,250	645	0	127,540	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	18,412	0	0	0	18,412	0
55. US Virgin Islands VI	N	72,276	0	0	0	72,276	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 Alien OT	XXX	1,096,028	36,650	7,891	0	1,140,569	0
59. Subtotal	XXX	354,701,119	19,242,434	6,984,740	0	380,928,293	500,000
90. Reporting entity contributions for employee benefit plans	XXX	724,710	(7,518,203)	0	0	(6,793,493)	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	12,010,610	28,945	0	0	12,039,556	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	8,250,517	0	3,693,572	0	11,944,088	0
94. Aggregate other amounts not allocable by State	XXX	32,330	0	0	0	32,330	0
95. Totals (Direct Business)	XXX	375,719,286	11,753,176	10,678,312	0	398,150,774	500,000
96. Plus Reinsurance Assumed	XXX	124,201	0	0	0	124,201	0
97. Totals (All Business)	XXX	375,843,487	11,753,176	10,678,312	0	398,274,974	500,000
98. Less Reinsurance Ceded	XXX	89,486,840	122,374	8,591,908	0	98,201,122	0
99. Totals (All Business) less Reinsurance Ceded	XXX	286,356,647	11,630,802	2,086,404	0	300,073,852	500,000
DETAILS OF WRITE-INS							
58001. Other Alien, ZZZ	XXX	1,096,028	36,650	7,891	0	1,140,569	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	1,096,028	36,650	7,891	0	1,140,569	0
9401. Not allocable by state	XXX	32,330	0	0	0	32,330	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	32,330	0	0	0	32,330	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0
R - Registered - Non-domiciled RRGs	0
Q - Qualified - Qualified or accredited reinsurer	0
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%
Sentinel Asset Management, Inc.
fka: NL Capital 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? (Y/N)	16 *
Members															
0000	National Life Group	00000	03-0359221	0	0		National Life Holding Company	VT	UIP		Board	0.000		N	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	N	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	N	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	N	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	N	0
0000	National Life Group	00000	03-0221140	0	0		Sentinel Asset Management, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	N	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	N	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	N	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	N	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	N	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	N	0

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 Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

66680202149000003

66680202136500003

66680202144500003

66680202144600003

66680202144700003

66680202144800003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Prepaid expenses	14,657,222	14,657,222	0	0
2505. Items not allocated	3,252,346	131,125	3,121,222	2,471,241
2506. Miscellaneous	364,005	359,639	4,366	29,809
2597. Summary of remaining write-ins for Line 25	18,273,573	15,147,986	3,125,588	2,501,050

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accumulated post-retirement benefits	1,604,308	1,714,354
2505. Provision for sales practice litigation	2,149,460	2,181,790
2506. Guaranty fund	261,420	270,621
2507. Commission accumulation liability	157,777	173,098
2508. Accrued interest on death claims	1,416,328	810,879
2509. Miscellaneous	3,696,862	1,595,223
2597. Summary of remaining write-ins for Line 25	9,286,155	6,745,965

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Miscellaneous deductions	(131,317)	15,485	17,640
2797. Summary of remaining write-ins for Line 27	(131,317)	15,485	17,640

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	53,247,826	53,803,949
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	1,500,000
2.2 Additional investment made after acquisition	3,575,330	1,069,467
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	0	120,000
8. Deduct current year's depreciation	2,373,106	3,005,590
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	54,450,050	53,247,826
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	54,450,050	53,247,826

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	428,663,197	494,201,961
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	91,915,200	15,500,000
2.2 Additional investment made after acquisition	0	13,968,334
3. Capitalized deferred interest and other	0	43,755
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	797,216	(1,018,905)
7. Deduct amounts received on disposals	30,885,368	94,031,948
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)	490,490,245	428,663,197
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	490,490,245	428,663,197
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	490,490,245	428,663,197

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	214,746,595	217,348,339
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,500,000	37,919,546
2.2 Additional investment made after acquisition	3,496,362	10,380,860
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	20,055	24,991
5. Unrealized valuation increase (decrease)	5,204,487	13,191,595
6. Total gain (loss) on disposals	0	(423,825)
7. Deduct amounts received on disposals	14,205,979	50,660,720
8. Deduct amortization of premium and depreciation	2,012,175	3,126,508
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	9,907,683
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	209,749,345	214,746,595
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	209,749,345	214,746,595

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	7,417,693,384	7,084,354,118
2. Cost of bonds and stocks acquired	564,787,613	885,714,880
3. Accrual of discount	8,649,297	11,797,970
4. Unrealized valuation increase (decrease)	92,062,457	102,356,099
5. Total gain (loss) on disposals	10,656,478	1,804,304
6. Deduct consideration for bonds and stocks disposed of	453,342,866	659,862,038
7. Deduct amortization of premium	9,487,474	8,503,143
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	4,984,866
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,205,702	5,016,060
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,635,224,591	7,417,693,384
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	7,635,224,591	7,417,693,384

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)	3,363,444,255	107,034,648	104,025,880	13,859,431	3,358,676,737	3,363,444,255	3,380,312,454	3,344,549,816
2. NAIC 2 (a)	2,200,527,927	39,587,236	21,499,920	(36,604,068)	2,182,652,975	2,200,527,927	2,182,011,175	2,102,070,367
3. NAIC 3 (a)	179,720,077	0	3,407,136	36,672,982	182,351,640	179,720,077	212,985,923	191,040,706
4. NAIC 4 (a)	74,173,736	37,543	7,024	(25,109,106)	76,933,853	74,173,736	49,095,149	79,065,604
5. NAIC 5 (a)	13,308,802	0	231,000	2,563,058	14,623,699	13,308,802	15,640,860	14,844,155
6. NAIC 6 (a)	1,104,761	0	0	6,307,668	4,164,225	1,104,761	7,412,429	3,631,750
7. Total Bonds	5,832,279,558	146,659,427	129,170,960	(2,310,035)	5,819,403,129	5,832,279,558	5,847,457,990	5,735,202,398
PREFERRED STOCK								
8. NAIC 1	1,962,125	0	0	0	1,962,125	1,962,125	1,962,125	1,962,125
9. NAIC 2	0	0	0	0	0	0	0	375,000
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	1,962,125	0	0	0	1,962,125	1,962,125	1,962,125	2,337,125
15. Total Bonds and Preferred Stock	5,834,241,683	146,659,427	129,170,960	(2,310,035)	5,821,365,254	5,834,241,683	5,849,420,115	5,737,539,523

(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

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XXX	0	0	0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	0	0
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	0	0
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)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

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)	80,454,985
2.	Cost paid/(consideration received) on additions	35,998,093
3.	Unrealized valuation increase/(decrease)	(9,414,919)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	36,647,869
6.	Considerations received/(paid) on terminations	71,642,929
7.	Amortization	0
8.	Adjustment to the book/adjusted carrying value of hedge 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)	72,043,099
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	72,043,099

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				38,220
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(73)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	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	0	
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	0			
3.24	Section 1, Column 19, prior year plus	0			
3.25	SSAP No. 108 adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0			
4.23	SSAP No. 108 adjustments	0	0		
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 the 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)				38,147
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				38,147

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	72,043,079	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	38,145	
3.	Total (Line 1 plus Line 2)		72,081,224
4.	Part D, Section 1, Column 6	153,501,622	
5.	Part D, Section 1, Column 7	(81,420,398)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	69,442,269	
8.	Part B, Section 1, Column 13	38,145	
9.	Total (Line 7 plus Line 8)		69,480,414
10.	Part D, Section 1, Column 9	151,986,541	
11.	Part D, Section 1, Column 10	(82,506,127)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	173,453	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	173,453	
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	116,300,000	122,800,000
2. Cost of cash equivalents acquired	540,500,000	1,237,000,000
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	643,700,000	1,243,500,000
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)	13,100,000	116,300,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	13,100,000	116,300,000

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0329758	MADISON	WI		07/06/2021	3.200	7,300,000	0	13,900,000
0329767	LINCOLN	NE		07/01/2021	3.380	10,400,000	0	16,930,000
0329768	CHARLOTTE	NC		09/17/2021	3.250	7,500,000	0	12,840,000
329754C	Torrance	CA		09/30/2021	3.700	22,215,200	0	89,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	47,415,200	0	132,670,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	47,415,200	0	132,670,000
3399999. Total Mortgages				XXX	XXX	47,415,200	0	132,670,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0329669	WISCONSIN RAPIDS	WI		11/22/2006	09/15/2021	5,708,300	0	0	0	0	0	0	5,498,301	5,498,301	0	0	0
0199999. Total - Mortgages Closed by Repayment						5,708,300	0	0	0	0	0	0	5,498,301	5,498,301	0	0	0
Mortgages With Partial Repayments																	
0329555	FRESNO	CA		10/02/2000		3,101,656	0	0	0	0	0	0	0	136,223	0	0	0
0329575	YORKVILLE	IL		04/03/2002		2,058,584	0	0	0	0	0	0	0	57,286	0	0	0
0329590	SCOTTSDALE	AZ		09/17/2002		1,234,945	0	0	0	0	0	0	0	164,346	0	0	0
0329591	DAVIDSON	NC		09/12/2003		1,088,292	0	0	0	0	0	0	0	47,797	0	0	0
0329593	KIRKLAND	WA		11/27/2002		1,998,023	0	0	0	0	0	0	0	51,176	0	0	0
0329608	HAMPTON	VA		02/02/2004		1,107,324	0	0	0	0	0	0	0	80,932	0	0	0
0329626	LOUISBURG	NC		09/24/2004		2,135,297	0	0	0	0	0	0	0	46,820	0	0	0
0329658	TIMONIUM	MD		07/10/2006		2,645,653	0	0	0	0	0	0	0	59,023	0	0	0
0329665	AUSTELL	GA		09/21/2006		6,289,259	0	0	0	0	0	0	0	104,230	0	0	0
0329669	WISCONSIN RAPIDS	WI		11/22/2006		5,708,300	0	0	0	0	0	0	0	71,172	0	0	0
0329710	SALEM	NH		09/12/2012		6,093,941	0	0	0	0	0	0	0	62,285	0	0	0
0329712	MINNEAPOLIS	MN		12/28/2012		6,302,856	0	0	0	0	0	0	0	45,308	0	0	0
0329714	COLUMBUS	OH		02/08/2013		7,829,028	0	0	0	0	0	0	0	82,280	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		5,111,203	0	0	0	0	0	0	0	151,562	0	0	0
0329717	LINCOLN	NE		07/16/2013		10,971,004	0	0	0	0	0	0	0	110,586	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		3,732,567	0	0	0	0	0	0	0	104,968	0	0	0
0329721	FT WORTH	TX		02/21/2014		8,109,780	0	0	0	0	0	0	0	84,587	0	0	0
0329723	MADISON	WI		07/31/2014		5,735,407	0	0	0	0	0	0	0	35,510	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		13,431,777	0	0	0	0	0	0	0	64,825	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		22,265,174	0	0	0	0	0	0	0	141,036	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		8,216,837	0	0	0	0	0	0	0	106,818	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		9,632,232	0	0	0	0	0	0	0	61,619	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329730	WAYZATA	MN		10/01/2015		11,030,275	0	0	0	0	0	0	0	136,782	0	0	0
0329733	ESTES PARK	CO		10/03/2016		8,485,898	0	0	0	0	0	0	0	165,325	0	0	0
0329734	EDINA	MN		10/14/2016		8,412,937	0	0	0	0	0	0	0	105,156	0	0	0
0329737	SEATTLE	WA		09/27/2016		18,446,272	0	0	0	0	0	0	0	98,587	0	0	0
0329739	PHOENIX	AZ		08/04/2017		16,885,592	0	0	0	0	0	0	0	128,019	0	0	0
0329740	HILLSBORO	OR		11/17/2017		10,706,824	0	0	0	0	0	0	0	71,385	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		5,786,495	0	0	0	0	0	0	0	70,305	0	0	0
0329744	THE COLONY	TX		06/14/2018		4,781,744	0	0	0	0	0	0	0	24,293	0	0	0
0329745	CARROLLTON	TX		06/15/2018		7,507,354	0	0	0	0	0	0	0	38,138	0	0	0
0329747	GRETNA	NE		02/07/2019		11,164,600	0	0	0	0	0	0	0	49,144	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		18,916,302	0	0	0	0	0	0	0	85,330	0	0	0
0329752	OMAHA	NE		12/03/2019		15,924,655	0	0	0	0	0	0	0	84,357	0	0	0
0329755	OLIVETTE	MO		12/30/2020		10,500,000	0	0	0	0	0	0	0	53,514	0	0	0
0329759	LENEXA	KS		05/17/2021		0	0	0	0	0	0	0	0	89,969	0	0	0
0329760	LOUISVILLE	KY		05/19/2021		0	0	0	0	0	0	0	0	101,519	0	0	0
0329767	LINCOLN	NE		07/01/2021		0	0	0	0	0	0	0	0	50,000	0	0	0
0299999. Total - Mortgages With Partial Repayments						283,348,087	0	0	0	0	0	0	0	3,222,212	0	0	0
0599999. Total Mortgages						289,056,387	0	0	0	0	0	0	5,498,301	8,720,513	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	LS Power Equity Ptners III	0.	03/11/2014	0	0	3,452	0	0	0.500
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	North Haven Credit Ptners II	0.	12/01/2014	2	0	219,974	0	0	2.080
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	223,426	0	0	XXX
4899999. Subtotal - Unaffiliated								0	223,426	0	0	XXX
5099999. Totals								0	223,426	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
720500 00 8	Centerbridge Capital Ptner III	Wilmington	DE	Capital Distribution	05/21/2015	08/19/2021	1,072,538	0	0	0	0	0	0	1,072,538	493,868	0	0	0	578,670
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014	08/06/2021	40,037	0	0	0	0	0	0	40,037	40,034	0	0	0	3
717400 00 6	MSouth Equity Partners II LP	Wilmington	DE	Capital Distribution	02/29/2012	07/16/2021	928,778	0	0	0	0	0	0	928,778	259,950	0	0	0	668,829
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	Capital Distribution	12/01/2014	07/29/2021	1,367,416	0	0	0	0	0	0	1,367,416	1,179,891	0	0	0	187,525
714200 00 3	Northstar Mezzanine Partners V	Wilmington	DE	Capital Distribution	11/28/2007	07/20/2021	667,385	0	0	0	0	0	0	667,385	149,892	0	0	0	517,493
718400 00 5	Northstar Mezzanine Pters VI	Wilmington	DE	Capital Distribution	11/26/2013	07/26/2021	546,454	0	0	0	0	0	0	546,454	487,595	0	0	0	58,859
714600 00 4	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	04/08/2008	09/20/2021	314	0	0	0	0	0	0	314	314	0	0	0	0
716100 00 3	TA Subordinated Debt Fund III	Wilmington	DE	Capital Distribution	11/08/2010	08/11/2021	229,230	0	0	0	0	0	0	229,230	51,806	0	0	0	177,424
715900 00 7	TA XI	Wilmington	DE	Capital Distribution	07/30/2010	07/20/2021	2,728,216	0	0	0	0	0	0	2,728,216	181,503	0	0	0	2,546,713
721500 00 7	TA XII-A LP	Wilmington	DE	Capital Distribution	02/22/2016	08/11/2021	6,375,000	0	0	0	0	0	0	6,375,000	652,275	0	0	0	5,722,725
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							13,955,368	0	0	0	0	0	0	13,955,368	3,497,128	0	0	0	10,458,241
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
716900 00 6	CrossHarbor Institutional II	Wilmington	DE	Capital Distribution	10/07/2011	09/30/2021	138,195	0	0	0	0	0	0	138,195	102,099	0	0	0	36,096
716600 00 2	Siguler Guff Distressed RE Opportunities	Wilmington	DE	Capital Distribution	04/11/2011	08/20/2021	26,417	0	0	0	0	0	0	26,417	0	0	0	0	26,417
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							164,612	0	0	0	0	0	0	164,612	102,099	0	0	0	62,513
4899999. Subtotal - Unaffiliated							14,119,980	0	0	0	0	0	0	14,119,980	3,599,227	0	0	0	10,520,754
5099999. Totals							14,119,980	0	0	0	0	0	0	14,119,980	3,599,227	0	0	0	10,520,754

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
Bonds - U.S. Government									
38379C N6 9	Government National Mortgage A SERIES 20		09/01/2021	Interest Capitalization		269,507	269,507	0	1.A
38380B HG 3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016		09/01/2021	Interest Capitalization		17,727	17,727	0	1.A
38380M LQ 2	Government National Mortgage A SERIES 20		09/01/2021	Interest Capitalization		20,125	20,125	0	1.A
38380U E4 1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		09/01/2021	Interest Capitalization		23,526	23,526	0	1.A
38382J WF 9	Government National Mortgage SERIES 2020		09/01/2021	Interest Capitalization		2,143	2,143	0	1.A
38382L UQ 2	Government National Mortgage A SERIES 20		09/01/2021	Interest Capitalization		128	128	0	1.A
38382L UR 0	Government National Mortgage A SERIES 20		09/01/2021	Interest Capitalization		108	108	0	1.A
38382N JR 9	Government National Mortgage A SERIES 20		09/01/2021	Interest Capitalization		199	199	0	1.A
91282C CT 6	US TREASURY N/B 0.375% 08/15/24		08/13/2021	Citigroup Global		289,332	290,000	3	1.A
0599999. Total - Bonds - U.S. Government						622,795	623,463	3	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A8 SM 3	Federal Natl Mtg Assn SERIES 2012102 CLA		09/01/2021	Interest Capitalization		48,426	48,426	0	1.A
3136AK QA 4	FNR SERIES 201442 CLASS BZ 3.000% 07/2		09/01/2021	Interest Capitalization		26,429	26,429	0	1.A
3136B5 HK 4	Fannie mae SERIES 201935 CLASS LZ 3.00		09/01/2021	Interest Capitalization		16,284	16,284	0	1.A
3136BA SP 0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z		09/01/2021	Interest Capitalization		68,177	68,177	0	1.A
3136BF EL 3	FANNIE MAE SERIES 20218 CLASS Z 0.750%		09/01/2021	Interest Capitalization		846	846	0	1.A
3137F9 6H 9	Freddie Mac SERIES 5072 CLASS Z 1.000%		09/01/2021	Interest Capitalization		490	490	0	1.A
3137F9 BD 2	Freddie Mac SERIES 5072 CLASS Z 1.000%		09/01/2021	Interest Capitalization		497	497	0	1.A
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500		09/01/2021	Interest Capitalization		64,169	64,169	0	1.A
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500		08/01/2021	Interest Capitalization		12,658	12,658	0	1.A
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500		08/01/2021	Interest Capitalization		8,407	8,407	0	1.A
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ		09/01/2021	Various		28,398	28,398	0	1.A
495290 EE 4	KING CNTY WA SWR REVENUE 2.841% 07/01/		07/28/2021	Morgan Stanley DWD		1,000,000	1,000,000	0	1.B FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,274,781	1,274,781	0	XXX
Bonds - Industrial and Miscellaneous									
010392 FD 5	Alabama Pwr Co 5.500% 03/15/41		09/29/2021	JP Morgan		670,375	500,000	1,222	1.F FE
017175 AF 7	ALLEGHANY CORP 3.250% 08/15/51		08/10/2021	Goldman Sachs & Company		986,390	1,000,000	0	2.A FE
04621W AE 0	Assured Guaranty LTD 3.600% 09/15/51		09/17/2021	Janney Montgomery		2,625,075	2,500,000	7,750	1.F FE
049560 AM 7	Atmos Energy 4.125% 10/15/44		09/16/2021	Morgan Stanley DWD		1,985,890	1,649,000	29,287	1.E FE
066836 AC 1	BAPTIST HLTH SFL OBL GR 3.115% 11/15/7		09/24/2021	Various		3,605,193	3,600,000	13,498	1.E FE
10373Q BS 8	BP CAP MARKETS AMERICA 3.001% 03/17/52		09/14/2021	Barclays Capital		1,000,000	1,000,000	0	1.F FE
12636Y AD 4	CRH AMERICA FINANCE INC 4.500% 04/04/4		09/28/2021	Various		921,625	750,000	16,438	2.A FE
141781 AW 4	Cargill Inc 6.625% 09/15/37		09/17/2021	Goldman Sachs & Company		2,595,446	1,749,000	1,609	1.F FE
219023 AC 2	Ingredion Inc 6.625% 04/15/37		09/20/2021	Hilltop		568,308	400,000	11,557	2.B FE
260003 AK 4	Dover Corp 5.375% 03/01/41		07/28/2021	Goldman Sachs & Company		334,655	250,000	5,562	2.A FE
276480 AJ 9	EASTERN GAS TRAN EASTERN GAS TRANSMISSIO		06/30/2021	Tax Free Exchange		(1,997,371)	(2,001,000)	0	1.G FE
337738 AV 0	Fiserv Inc 4.400% 07/01/49		09/28/2021	Citigroup Global		1,201,130	1,000,000	10,878	2.B FE
361448 BH 5	GATX CORP 3.100% 06/01/51		09/16/2021	Goldman Sachs & Company		1,941,580	2,000,000	18,772	2.B FE
37940X AC 6	Global Payments Inc 4.150% 08/15/49		09/23/2021	Sun Trust Robinson Humphrey		2,678,301	2,320,000	10,430	2.C FE
416518 AD 0	HARTFORD FINL SVCS GRP 2.900% 09/15/51		09/16/2021	Goldman Sachs & Company		2,973,840	3,000,000	0	2.A FE
42217K AX 4	HEALTH CARE REIT INC 6.500% 03/15/41		08/13/2021	Wells Fargo		1,446,910	1,000,000	27,444	2.A FE
42218S AH 1	HEALTH CARE SVCS CORP 3.200% 06/01/50		09/28/2021	Morgan Stanley DWD		1,564,905	1,500,000	15,867	1.G FE
458140 BX 7	Intel Corp 3.200% 08/12/61		08/10/2021	JP Morgan		1,992,380	2,000,000	0	1.E FE
460146 CC 5	International Paper Co 8.700% 06/15/38		07/26/2021	JP Morgan		918,806	539,000	5,601	2.B FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
51223* AC 8	LAKEVIEW LOAN 4.750% 07/13/27		07/13/2021	Direct-Private Placement		4,000,000	4,000,000	0	1.A FE
571676 AH 8	MARS INC 4.200% 04/01/59		09/16/2021	Goldman Sachs & Company		2,635,619	2,025,000	39,926	1.F FE
575718 AA 9	MASS INSTITUTE OF TECH 5.600% 07/01/11		08/09/2021	Wells Fargo		1,735,790	1,000,000	6,222	1.A FE
641062 AN 4	NESTLE HOLDINGS INC 4.000% 09/24/48		09/17/2021	Bank of America		2,528,640	2,000,000	39,111	1.D FE
649322 AF 1	NY & PRESBYTERIAN HOSPIT 3.954% 08/01/		07/22/2021	JP Morgan		1,239,450	1,000,000	19,221	1.C FE
649840 CR 4	New York St Elec & Gas Corp 3.300% 09/		09/24/2021	Pierpont		796,830	750,000	825	1.G FE
678858 BH 3	Oklahoma Gas & Elec Co 6.450% 02/01/38		07/14/2021	Bank of America		631,917	450,000	13,303	1.G FE
743820 AB 8	PROV ST JOSEPH HLTH OBL 2.700% 10/01/5		09/14/2021	Goldman Sachs & Company		1,500,000	1,500,000	0	1.D FE
74837H D@ 2	QUESTAR GAS 3.150% 05/15/51		08/16/2021	Direct-Private Placement		2,000,000	2,000,000	0	1.G FE
808513 BW 4	Charles Schwab Corp 3.300% 04/01/27		09/24/2021	Taxable Exchange		6,611,557	6,049,000	0	1.F FE
808513 BX 2	Charles Schwab Corp 2.750% 10/01/29		09/24/2021	Taxable Exchange		3,456,671	3,283,000	0	1.F FE
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40		07/13/2021	Goldman Sachs & Company		3,549,205	2,633,000	31,121	2.B FE
842434 CL 4	Southern Calif Gas Co 4.450% 03/15/44		09/16/2021	Hilltop		462,228	380,000	235	1.D FE
845011 AD 7	Southwest Gas Corp 3.180% 08/15/51		08/18/2021	JP Morgan		999,810	1,000,000	0	2.A FE
92277G AF 4	VENTAS REALTY LP 4.375% 02/01/45		08/18/2021	Seaport Group		2,490,520	2,140,000	4,387	2.A FE
927804 FR 0	Virginia Elec & Pwr Co 4.450% 02/15/44		09/24/2021	Deutsche Bank		653,620	525,000	2,726	1.F FE
95101V AA 7	WESLEYAN UNIVERSITY 4.781% 07/01/16		09/16/2021	Wells Fargo		2,870,000	2,000,000	20,983	1.D FE
956708 AA 9	WEST VA HEALTH SYS OBL 4.924% 06/01/48		09/24/2021	Citigroup Global		3,964,470	3,000,000	47,599	1.F FE
064159 8N 9	Bank Nova Scotia 3.625% 10/27/81	A	09/29/2021	Scotia Capital		5,000,000	5,000,000	0	2.B FE
0778FP AB 5	BELL CANADA 4.300% 07/29/49	A	09/24/2021	TD Securities		1,341,901	1,100,000	7,621	2.A FE
0778FP AH 2	BELL CANADA 3.200% 02/15/52	A	08/09/2021	TD Securities		999,610	1,000,000	0	2.A FE
775109 BB 6	Rogers Communications 5.000% 03/15/44	A	07/26/2021	JP Morgan		1,531,575	1,203,000	22,222	2.A FE
87971M BK 8	Telus Corp (Canada) 4.300% 06/15/49	A	09/28/2021	Bank of America		1,804,965	1,500,000	18,633	2.A FE
000000 00 0	ZURICH FINANCE IRELAND 3.000% 04/19/51	D	09/17/2021	JP Morgan		5,060,000	5,000,000	63,333	1.F FE
009279 AC 4	AIRBUS SE 3.950% 04/10/47	D	08/09/2021	Barclays Capital		1,151,540	1,000,000	13,276	1.F FE
04015W BE 3	ARES CLO Ltd SERIES 201639A CLASS (CMBS)	D	08/11/2021	JP Morgan		10,000,000	10,000,000	0	1.C FE
067316 AH 2	BACARDI CORP 5.300% 05/15/48	D	09/23/2021	Goldman Sachs & Company		2,690,460	2,000,000	37,983	2.C FE
2027A0 JN 0	COMMONWEALTH BANK AUST 3.900% 07/12/47	D	09/17/2021	UBS		368,940	300,000	2,243	1.D FE
29278G AC 2	ENEL FINANCE INTL NV 4.750% 05/25/47	D	07/07/2021	Morgan Stanley DWD		2,516,120	2,000,000	11,611	2.A FE
404280 AM 1	HSBC HOLDINGS PLC 6.100% 01/14/42	D	09/17/2021	HSBC Securities		4,427,910	3,000,000	34,058	1.G FE
43475D AA 5	HOLCIM CAPITAL CORP 6.500% 09/12/43	D	07/23/2021	Barclays Capital		1,715,874	1,145,000	27,909	2.B FE
682337 AL 4	One Eleven Funding Ltd SERIES 20193A CLA	D	07/08/2021	Citigroup Global		4,000,000	4,000,000	0	1.G FE
69702H AA 6	Palmer Square Loan Funding Lt SERIES 202	D	09/21/2021	Citigroup Global		10,000,000	10,000,000	0	1.A FE
77588J AA 4	Romark Credit Funding I Ltd SERIES 20212	D	09/02/2021	GreensLedge Capital Markets		500,000	500,000	0	1.A FE
78081B AP 8	ROYALTY PHARMA PLC 3.350% 09/02/51	D	07/15/2021	Bank of America		975,650	1,000,000	0	2.C FE
87241E AW 5	TCW CLO 2019-1 AMR, LTD. SERIES 20191A C	D	08/06/2021	Jefferies & Co.		10,500,000	10,500,000	0	1.C FE
92919A AJ 3	Voya CLO Ltd SERIES 20212A CLASS C2 3	D	09/20/2021	Natixis		5,000,000	5,000,000	0	1.F FE
98877G AQ 1	Z CAPITAL CREDIT PARTNERS CLO SERIES 201	D	09/17/2021	Pierpont		5,000,000	5,000,000	0	1.A FE
3899999. Total - Bonds - Industrial and Miscellaneous						144,724,310	130,739,000	640,463	XXX
Bonds - Unaffiliated Bank Loans									
51932* AB 2	4Wall Entertainm LAV GEAR 5.630% 10/31		07/01/2021	Direct-Private Placement		30,675	30,675	0	4.B FE
51932* AC 0	4Wall Entertainm LAV GEAR 5.630% 10/31		07/01/2021	Direct-Private Placement		6,868	6,868	0	4.B FE
8299999. Total - Bonds - Unaffiliated Bank Loans						37,543	37,543	0	XXX
8399997. Total - Bonds - Part 3						146,659,429	132,674,787	640,466	XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
8399999. Total - Bonds						146,659,429	132,674,787	640,466	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
31338# 11 2	FHLB - Boston Class B		09/29/2021	Direct-Private Placement	13,780.000	1,378,000	XXX	0	XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffliated) Other						1,378,000	XXX	0	XXX
Common Stocks - Mutual Funds									
024071 81 3	American Funds American Balance		09/30/2021	Prudential Securities Inc.	12,455.500	412,343	XXX	0	0.
06828M 87 6	Baron Funds Emerging Markets Institution		09/29/2021	Prudential Securities Inc.	2,370.080	45,416	XXX	0	0.
233203 84 3	DFA US TARGETED VALUE Small Cap I		08/25/2021	Prudential Securities Inc.	6,331.150	294,289	XXX	0	0.
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6		09/30/2021	Prudential Securities Inc.	184.270	1,037	XXX	0	0.
298706 82 1	American Funds Europacific growth fund		09/30/2021	Prudential Securities Inc.	6,852.790	486,365	XXX	0	0.
411512 52 8	Harbor Funds Capital Appreciation		09/30/2021	Prudential Securities Inc.	1,437.560	170,382	XXX	0	0.
55273H 35 3	MFS Value Fund R6		09/29/2021	Prudential Securities Inc.	428.280	22,487	XXX	0	0.
89154Q 27 3	Touchstone Funds Large Cap Focused Fund		09/30/2021	Prudential Securities Inc.	6,332.770	380,923	XXX	0	0.
921909 78 4	Vanguard Total Intl Stock Inde		09/30/2021	Prudential Securities Inc.	215.180	30,215	XXX	0	0.
921937 60 3	Vanguard Total Bond Market Ind		09/30/2021	Prudential Securities Inc.	45.010	511	XXX	0	0.
922040 10 0	Vanguard Institutional Index I		09/30/2021	Prudential Securities Inc.	1,150.350	444,776	XXX	0	0.
922908 88 4	Vanguard Extended Market Index		09/30/2021	Prudential Securities Inc.	82,921.470	11,960,655	XXX	0	0.
957663 66 9	Western Asset Funds Core Plus Bond I		09/30/2021	Prudential Securities Inc.	816.250	9,925	XXX	0	0.
9499999. Total - Common Stocks - Mutual Funds						14,259,324	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						15,637,324	XXX	0	XXX
9799999. Total - Common Stocks						15,637,324	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						15,637,324	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						162,296,753	XXX	640,466	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Government																					
36194S PD 4	Government National Mortgage A AU4920		09/01/2021.	Paydown		45,248	45,248	46,082	45,946	0	(698)	0	(698)	0	45,248	0	0	0	911	09/15/2041.	1.A
3620A7 ZK 4	Government National Mortgage A 721746.		09/01/2021.	Paydown		128,263	128,263	134,145	134,002	0	(5,739)	0	(5,739)	0	128,263	0	0	0	3,350	08/15/2040.	1.A
36225A WN 6	Government Natl Mtg Assn Pool 780653 6		09/01/2021.	Paydown		6,042	6,042	6,019	6,023	0	19	0	19	0	6,042	0	0	0	259	10/15/2027.	1.A
36241L UE 4	Government National Mortgage A GN 783281		09/01/2021.	Paydown		403,521	403,521	430,633	429,315	0	(25,794)	0	(25,794)	0	403,521	0	0	0	12,115	07/15/2040.	1.A
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL		09/01/2021.	Paydown		0	0	1,230	1,113	0	(1,113)	0	(1,113)	0	0	0	0	0	122	10/16/2048.	1.A
38374E DL 8	Government Natl Mtg Assn REMIC Ser 200		09/01/2021.	Paydown		104,757	104,757	105,641	104,853	0	(96)	0	(96)	0	104,757	0	0	0	3,831	11/16/2033.	1.A
38374N HE 0	Government Natl Mtg Assn REMIC Ser 200		09/01/2021.	Paydown		499,733	499,733	511,284	503,252	0	(3,519)	0	(3,519)	0	499,733	0	0	0	20,675	06/20/2036.	1.A
38374U AR 2	Government Natl Mtg Assn REMIC Ser 200		09/01/2021.	Paydown		1,646,357	1,646,357	1,642,755	1,642,533	0	3,824	0	3,824	0	1,646,357	0	0	0	49,182	03/20/2039.	1.A
38374U WN 7	Government Natl Mtg Assn REMIC Ser 200		09/01/2021.	Paydown		215,840	215,840	213,910	214,559	0	1,282	0	1,282	0	215,840	0	0	0	7,153	06/20/2039.	1.A
38374X TY 1	Government National Mortgage A REMIC Se		09/01/2021.	Paydown		161,099	161,099	160,595	160,683	0	416	0	416	0	161,099	0	0	0	4,798	04/20/2039.	1.A
38375D Z7 6	Government Natl Mtg Assn REMIC Ser 200		09/01/2021.	Paydown		1,392,869	1,392,869	1,373,281	1,386,789	0	6,080	0	6,080	0	1,392,869	0	0	0	41,295	07/16/2039.	1.A
38376J DQ 4	Government Natl Mtg Assn REMIC Ser 200		09/01/2021.	Paydown		249,450	249,450	241,537	247,776	0	1,674	0	1,674	0	249,450	0	0	0	6,566	09/16/2024.	1.A
38380Y BZ 7	Government National Mortgage SERIES 2018		09/01/2021.	Paydown		932,265	932,265	926,765	928,668	0	3,597	0	3,597	0	932,265	0	0	0	11,760	08/20/2048.	1.A
38381V BT 6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019		09/16/2021.	Paydown		1,176,144	1,176,144	1,175,592	1,175,746	0	398	0	398	0	1,176,144	0	0	0	4,361	04/16/2049.	1.A
912828 F2 1	United States Treasury 2.125% 09/30/21.		09/30/2021.	Maturity		290,000	290,000	283,260	288,220	0	1,781	0	1,781	0	290,000	0	0	0	6,163	09/30/2021.	1.A
0599999.	Total - Bonds - U.S. Government					7,251,588	7,251,588	7,252,729	7,269,478	0	(17,888)	0	(17,888)	0	7,251,588	0	0	0	172,541	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283G 3V 7	Federal Home Ln Mtg Corp Pool G00812 6		09/01/2021.	Paydown		1,035	1,035	1,054	1,040	0	(5)	0	(5)	0	1,035	0	0	0	47	04/01/2026.	1.A
3128M7 T9 7	FREDDIE MAC G05676 4.000% 11/01/39		09/01/2021.	Paydown		724,554	724,554	757,611	755,321	0	(30,767)	0	(30,767)	0	724,554	0	0	0	19,359	11/01/2039.	1.A
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40		09/01/2021.	Paydown		726,257	726,257	708,214	709,178	0	17,080	0	17,080	0	726,257	0	0	0	16,630	11/01/2040.	1.A
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42		09/01/2021.	Paydown		284,631	284,631	290,635	290,307	0	(5,676)	0	(5,676)	0	284,631	0	0	0	5,783	04/01/2042.	1.A
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 3.0		09/01/2021.	Paydown		25,301	25,301	25,898	25,869	0	(568)	0	(568)	0	25,301	0	0	0	500	12/01/2044.	1.A
3128S2 RN 3	FREDDIE MAC T61393 3.000% 10/01/42.		09/01/2021.	Paydown		531,746	531,746	546,286	542,621	0	(10,875)	0	(10,875)	0	531,746	0	0	0	9,359	10/01/2042.	1.A
3128S2 SG 7	FREDDIE MAC T61419 3.000% 11/01/42.		09/01/2021.	Paydown		783,275	783,275	804,693	803,796	0	(20,521)	0	(20,521)	0	783,275	0	0	0	15,725	11/01/2042.	1.A
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42.		09/01/2021.	Paydown		95,086	95,086	97,686	97,575	0	(2,489)	0	(2,489)	0	95,086	0	0	0	1,685	11/01/2042.	1.A
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2021.	Paydown		238,254	238,254	236,020	236,133	0	2,121	0	2,121	0	238,254	0	0	0	3,860	01/01/2043.	1.A
312931 A6 5	FREDDIE MAC A84529 4.500% 02/01/39		09/01/2021.	Paydown		101,618	101,618	99,077	99,305	0	2,313	0	2,313	0	101,618	0	0	0	2,922	02/01/2039.	1.A
312933 A7 9	FREDDIE MAC A86330 4.500% 05/01/39		09/01/2021.	Paydown		354,008	354,008	345,158	345,689	0	8,319	0	8,319	0	354,008	0	0	0	10,659	05/01/2039.	1.A
3132GR HF 1	FREDDIE MAC Q06230 3.500% 02/01/42		09/01/2021.	Paydown		149,660	149,660	155,203	154,930	0	(5,270)	0	(5,270)	0	149,660	0	0	0	3,706	02/01/2042.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42		09/01/2021	Paydown		650,285	650,285	671,216	670,054	0	(19,770)	0	(19,770)	0	650,285	0	0	0	14,965	04/01/2042	1.A
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206 2.5		09/01/2021	Paydown		638,149	638,149	623,392	624,065	0	14,085	0	14,085	0	638,149	0	0	0	10,343	01/01/2043	1.A
3136AC 7M 7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS		09/01/2021	Paydown		1,905,865	1,905,865	1,944,781	1,936,440	0	(30,575)	0	(30,575)	0	1,905,865	0	0	0	53,370	02/25/2043	1.A
3136AX NU 5	FANNIE MAE SERIES 201757 CLASS FA 0.48		09/25/2021	Paydown		758,751	758,751	754,957	755,513	0	3,238	0	3,238	0	758,751	0	0	0	2,564	08/25/2057	1.A
3136B3 4D 9	FANNIE MAE SERIES 20199 CLASS GF 0.535		09/25/2021	Paydown		616,126	616,126	615,211	615,574	0	552	0	552	0	616,126	0	0	0	2,331	03/25/2049	1.A
3136B3 N2 2	FANNIE MAE SERIES 201910 CLASS F 0.535		09/25/2021	Paydown		1,779,578	1,779,578	1,777,076	1,777,934	0	1,644	0	1,644	0	1,779,578	0	0	0	6,629	03/25/2049	1.A
3136B4 VX 3	Fannie mae SERIES 201926 CLASS FM 0.53		09/25/2021	Paydown		533,521	533,521	532,854	533,078	0	443	0	443	0	533,521	0	0	0	1,971	06/25/2049	1.A
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375		09/01/2021	Paydown		430,281	430,281	407,960	424,501	0	5,780	0	5,780	0	430,281	0	0	0	11,448	11/15/2040	1.A
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402		09/01/2021	Paydown		578,512	578,512	581,766	578,643	0	(131)	0	(131)	0	578,512	0	0	0	15,930	02/15/2042	1.A
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500		09/01/2021	Paydown		49,341	49,341	49,940	49,291	0	(318)	0	(318)	0	49,341	0	0	0	553	12/15/2048	1.A
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500		09/01/2021	Paydown		23,104	23,104	24,474	23,788	0	(856)	0	(856)	0	23,104	0	0	0	259	01/15/2049	1.A
3137FL 2T 0	FREDDIE MAC SERIES 4863 CLASS EB 4.500		09/01/2021	Paydown		1,139,265	1,139,265	1,206,420	1,178,085	0	(38,820)	0	(38,820)	0	1,139,265	0	0	0	33,648	03/15/2049	1.A
3137FL LV 4	FREDDIE MAC SERIES 4869 CLASS NB 4.500		09/01/2021	Paydown		1,090,259	1,090,259	1,151,927	1,124,435	0	(34,176)	0	(34,176)	0	1,090,259	0	0	0	32,305	01/15/2049	1.A
3137FL YN 8	FREDDIE MAC SERIES KF61 CLASS A 0.615%		09/25/2021	Paydown		383,975	383,975	383,975	383,975	0	0	0	0	0	383,975	0	0	0	1,801	03/25/2029	1.A
31384U WS 9	Federal Natl Mtg Assn Pool 534457 6.50		09/01/2021	Paydown		20,977	20,977	21,026	20,940	0	36	0	36	0	20,977	0	0	0	925	10/01/2028	1.A
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43		09/01/2021	Paydown		338,973	338,973	333,941	334,249	0	4,724	0	4,724	0	338,973	0	0	0	6,566	01/01/2043	1.A
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45		09/01/2021	Paydown		51,006	51,006	55,597	54,830	0	(3,823)	0	(3,823)	0	51,006	0	0	0	1,340	03/01/2045	1.A
3138L6 4X 3	Fannie Mae AM6237 4.150% 07/01/44		09/01/2021	Paydown		36,063	36,063	37,635	37,343	0	(1,280)	0	(1,280)	0	36,063	0	0	0	1,007	07/01/2044	1.A
3138L6 5P 9	Fannie Mae 4.130% 07/01/44		09/01/2021	Paydown		29,392	29,392	32,681	32,110	0	(2,718)	0	(2,718)	0	29,392	0	0	0	810	07/01/2044	1.A
3138L7 AD 8	Fannie Mae 3.750% 08/01/34		09/01/2021	Paydown		38,754	38,754	39,262	39,091	0	(337)	0	(337)	0	38,754	0	0	0	978	08/01/2034	1.A
3138L7 W2 8	Fannie Mae 4.090% 11/01/39		09/01/2021	Paydown		17,883	17,883	19,472	19,138	0	(1,256)	0	(1,256)	0	17,883	0	0	0	492	11/01/2039	1.A
3138L8 W8 3	FNMA 3.410% 01/01/32		09/01/2021	Paydown		19,207	19,207	20,060	19,770	0	(563)	0	(563)	0	19,207	0	0	0	440	01/01/2032	1.A
3138LH 5J 9	Fannie mae AN5348 3.700% 04/01/47		09/01/2021	Paydown		41,855	41,855	42,169	42,136	0	(281)	0	(281)	0	41,855	0	0	0	1,041	04/01/2047	1.A
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45		09/01/2021	Paydown		17,151	17,151	16,493	16,543	0	608	0	608	0	17,151	0	0	0	391	12/01/2045	1.A
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42		09/01/2021	Paydown		289,700	289,700	297,168	296,851	0	(7,151)	0	(7,151)	0	289,700	0	0	0	5,746	08/01/2042	1.A
3138NY W3 5	Fannie Mae AR2465 2.500% 01/01/43		09/01/2021	Paydown		477,672	477,672	482,748	482,464	0	(4,792)	0	(4,792)	0	477,672	0	0	0	7,930	01/01/2043	1.A
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43		09/01/2021	Paydown		45,060	45,060	44,187	44,233	0	827	0	827	0	45,060	0	0	0	855	02/01/2043	1.A
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44		09/01/2021	Paydown		47,189	47,189	51,473	51,185	0	(3,996)	0	(3,996)	0	47,189	0	0	0	1,246	10/01/2044	1.A
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8		09/01/2021	Paydown		4,942	4,942	5,064	5,018	0	(76)	0	(76)	0	4,942	0	0	0	198	12/25/2032	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31392U RR 7	Federal Home Ln Mtg Corp REMIC Ser 250	..	09/01/2021.	Paydown		42,699	42,699	43,540	43,203	0	(504)	0	(504)	0	42,699	0	0	0	1,746	09/15/2032.	1.A
31393C PX 5	Federal Natl Mtg Assn REMIC Ser 2003-5	..	09/01/2021.	Paydown		113,748	113,748	114,103	113,628	0	120	0	120	0	113,748	0	0	0	4,026	06/25/2033.	1.A
31394B 5Q 3	Federal Natl Mtg Assn REMIC Ser 2005-7	..	09/01/2021.	Paydown		873,949	873,949	857,452	863,798	0	10,151	0	10,151	0	873,949	0	0	0	35,172	02/25/2035.	1.A
31394D YS 3	Federal Natl Mtg Assn REMIC Ser 2005-5	..	09/01/2021.	Paydown		724,771	724,771	724,884	723,109	0	1,662	0	1,662	0	724,771	0	0	0	26,233	05/25/2035.	1.A
31394L JD 5	Federal Home Ln Mtg Corp SERIES 2691 CLA	..	09/01/2021.	Paydown		84,318	84,318	83,968	83,956	0	362	0	362	0	84,318	0	0	0	2,504	10/15/2033.	1.A
31394R LB 3	Federal Home Ln Mtg Corp REMIC Ser 275	..	09/01/2021.	Paydown		500,787	500,787	496,273	497,974	0	2,813	0	2,813	0	500,787	0	0	0	16,804	02/15/2034.	1.A
31395B DF 7	Federal Natl Mtg Assn REMIC Ser 2006-9	..	09/01/2021.	Paydown		49,250	49,250	47,142	47,623	0	1,627	0	1,627	0	49,250	0	0	0	1,736	03/25/2036.	1.A
31395D BL 2	Federal Natl Mtg Assn REMIC Ser 2006-4	..	09/01/2021.	Paydown		109,636	109,636	107,820	108,626	0	1,010	0	1,010	0	109,636	0	0	0	4,356	05/25/2036.	1.A
31395D SY 6	Federal Natl Mtg Assn REMIC Ser 2006-3	..	09/01/2021.	Paydown		67,265	67,265	66,224	66,458	0	807	0	807	0	67,265	0	0	0	2,803	05/25/2036.	1.A
31395E UL 9	Federal Home Ln Mtg Corp REMIC Ser 284	..	09/01/2021.	Paydown		44,319	44,319	44,988	44,861	0	(541)	0	(541)	0	44,319	0	0	0	1,818	08/15/2034.	1.A
31395J ZL 3	Federal Home Ln Mtg Corp REMIC Ser 289	..	09/01/2021.	Paydown		246,982	246,982	250,378	247,974	0	(992)	0	(992)	0	246,982	0	0	0	8,093	11/15/2034.	1.A
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	..	09/01/2021.	Paydown		5,237	5,237	5,384	5,339	0	(102)	0	(102)	0	5,237	0	0	0	227	07/25/2036.	1.A
31395P WU 2	Federal Home Ln Mtg Corp REMIC Ser 295	..	09/01/2021.	Paydown		366,226	366,226	366,283	365,773	0	453	0	453	0	366,226	0	0	0	12,909	03/15/2035.	1.A
31395V GT 0	Federal Home Ln Mtg Corp REMIC Ser 298	..	09/01/2021.	Paydown		211,204	211,204	212,128	211,112	0	92	0	92	0	211,204	0	0	0	7,925	06/15/2035.	1.A
31395W MR 5	Federal Home Ln Mtg Corp REMIC Ser 300	..	09/01/2021.	Paydown		276,494	276,494	280,296	277,754	0	(1,260)	0	(1,260)	0	276,494	0	0	0	9,126	07/15/2035.	1.A
31395X N4 3	Federal Home Ln Mtg Corp REMIC Ser 301	..	09/01/2021.	Paydown		182,662	182,662	180,778	181,783	0	879	0	879	0	182,662	0	0	0	6,003	08/15/2035.	1.A
31396F G4 9	Federal Home Ln Mtg Corp REMIC Ser 306	..	09/01/2021.	Paydown		363,885	363,885	349,084	349,118	0	14,767	0	14,767	0	363,885	0	0	0	10,821	11/15/2035.	1.A
31396J 2V 6	Federal Home Ln Mtg Corp REMIC Ser 312	..	09/01/2021.	Paydown		140,416	140,416	138,351	139,197	0	1,219	0	1,219	0	140,416	0	0	0	5,160	03/15/2036.	1.A
31396K FU 1	Federal Natl Mtg Assn REMIC Ser 2006-7	..	09/01/2021.	Paydown		332,705	332,705	339,114	334,033	0	(1,327)	0	(1,327)	0	332,705	0	0	0	14,848	08/25/2036.	1.A
31396K G4 8	Federal Natl Mtg Assn REMIC Ser 2006-8	..	09/01/2021.	Paydown		105,973	105,973	106,657	106,088	0	(115)	0	(115)	0	105,973	0	0	0	4,511	09/25/2036.	1.A
31396K L3 4	Federal Natl Mtg Assn REMIC Ser 2006-8	..	09/01/2021.	Paydown		172,019	172,019	175,889	174,149	0	(2,130)	0	(2,130)	0	172,019	0	0	0	7,791	09/25/2036.	1.A
31396L CS 7	Federal Natl Mtg Assn REMIC Ser 2006-9	..	09/01/2021.	Paydown		2,160	2,160	2,190	2,180	0	(20)	0	(20)	0	2,160	0	0	0	94	10/25/2046.	1.A
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1	..	09/01/2021.	Paydown		22,137	22,137	22,054	22,047	0	90	0	90	0	22,137	0	0	0	996	08/25/2036.	1.A
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6	..	09/01/2021.	Paydown		167,187	167,187	157,573	162,699	0	4,487	0	4,487	0	167,187	0	0	0	4,531	09/25/2029.	1.A
31396T SL 8	Federal Home Ln Mtg Corp REMIC Ser 317	..	09/01/2021.	Paydown		32,531	32,531	32,440	32,444	0	87	0	87	0	32,531	0	0	0	1,286	06/15/2036.	1.A
31396T UC 5	Federal Home Ln Mtg Corp REMIC Ser 317	..	09/01/2021.	Paydown		244,073	244,073	245,026	244,040	0	33	0	33	0	244,073	0	0	0	10,397	06/15/2036.	1.A
31396V X9 4	Federal Natl Mtg Assn REMIC Ser 2007-3	..	09/01/2021.	Paydown		31,787	31,787	29,850	30,935	0	852	0	852	0	31,787	0	0	0	1,303	05/25/2037.	1.A
31396W UB 0	Federal Natl Mtg Assn REMIC Ser 2007-6	..	09/01/2021.	Paydown		25,405	25,405	23,828	24,693	0	711	0	711	0	25,405	0	0	0	993	07/25/2037.	1.A

Statement as of September 30, 2021 of the **National Life Insurance Company**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31396X HW 7	Federal Natl Mtg Assn REMIC Ser 2007-7		09/01/2021.	Paydown		91,698	91,698	89,764	90,689	0	1,010	0	1,010	0	91,698	0	0	0	3,707	08/25/2037.	1.A
31397A 6C 2	Federal Home Ln Mtg Corp REMIC Ser 3209		09/01/2021.	Paydown		151,022	151,022	145,658	148,384	0	2,638	0	2,638	0	151,022	0	0	0	4,961	08/15/2036.	1.A
31397H ZK 7	Federal Home Ln Mtg Corp REMIC Ser 332		09/01/2021.	Paydown		631,265	631,265	632,744	631,047	0	218	0	218	0	631,265	0	0	0	26,100	06/15/2037.	1.A
31397L C8 0	Federal Natl Mtg Assn REMIC Ser 2008-5		09/01/2021.	Paydown		125,897	125,897	119,278	122,361	0	3,536	0	3,536	0	125,897	0	0	0	4,788	03/25/2038.	1.A
31397P V3 1	Federal Home Ln Mtg Corp REMIC Ser 340		09/01/2021.	Paydown		80,384	80,384	80,033	80,011	0	374	0	374	0	80,384	0	0	0	2,891	01/15/2038.	1.A
31397Q W5 3	Federal Natl Mtg Assn REMIC Ser 2010-1		09/01/2021.	Paydown		719,947	719,947	715,447	717,207	0	2,739	0	2,739	0	719,947	0	0	0	19,203	01/25/2031.	1.A
31397R ZH 2	Federal Home Ln Mtg Corp REMIC Ser 344		09/01/2021.	Paydown		301,755	301,755	288,553	295,088	0	6,667	0	6,667	0	301,755	0	0	0	8,815	04/15/2038.	1.A
31398F 5C 1	Federal Home Ln Mtg Corp REMIC Ser 200		09/01/2021.	Paydown		391,608	391,608	373,006	384,801	0	6,806	0	6,806	0	391,608	0	0	0	10,460	10/25/2039.	1.A
31398K KJ 8	Federal Home Ln Mtg Corp REMIC Ser 3591		09/01/2021.	Paydown		167,708	167,708	164,353	166,852	0	855	0	855	0	167,708	0	0	0	4,388	10/15/2024.	1.A
31398K ZC 7	Federal Home Ln Mtg Corp REMIC Ser 359		09/01/2021.	Paydown		206,144	206,144	199,541	203,684	0	2,460	0	2,460	0	206,144	0	0	0	6,094	10/15/2037.	1.A
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		09/25/2021.	Paydown		0	0	89,712	83,196	0	(83,196)	0	(83,196)	0	0	0	0	0	14,793	12/25/2040.	1.A
31398W 5J 9	Federal Home Ln Mtg Corp REMIC Ser 362		09/01/2021.	Paydown		234,570	234,570	236,037	234,948	0	(378)	0	(378)	0	234,570	0	0	0	7,815	01/15/2040.	1.A
31398W V4 3	Federal Home Ln Mtg Corp REMIC Ser 365		09/01/2021.	Paydown		1,058,291	1,058,291	1,097,481	1,060,516	0	(2,225)	0	(2,225)	0	1,058,291	0	0	0	34,803	10/15/2029.	1.A
31405F D4 1	Federal Natl Mtg Assn Pool 787723 6.50..		09/01/2021.	Paydown		4,425	4,425	4,612	4,580	0	(155)	0	(155)	0	4,425	0	0	0	192	01/01/2033.	1.A
31407B TX 7	Federal Natl Mtg Assn Pool 825966 5.00..		09/01/2021.	Paydown		8,928	8,928	8,371	8,443	0	485	0	485	0	8,928	0	0	0	305	07/01/2035.	1.A
31412P CF 6	Federal Natl Mtg Assn 930770 4.500% 0.		09/01/2021.	Paydown		73,694	73,694	72,289	72,535	0	1,159	0	1,159	0	73,694	0	0	0	2,295	03/01/2029.	1.A
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2021.	Paydown		518,449	518,449	531,086	530,167	0	(11,718)	0	(11,718)	0	518,449	0	0	0	8,695	11/01/2042.	1.A
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43		09/01/2021.	Paydown		302,084	302,084	295,334	295,777	0	6,306	0	6,306	0	302,084	0	0	0	6,077	02/01/2043.	1.A
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2021.	Paydown		126,580	126,580	129,270	129,108	0	(2,528)	0	(2,528)	0	126,580	0	0	0	4,491	07/01/2039.	1.A
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42		09/01/2021.	Paydown		215,291	215,291	214,854	214,854	0	437	0	437	0	215,291	0	0	0	4,218	03/01/2042.	1.A
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		09/01/2021.	Paydown		1,914,851	1,914,851	1,935,196	1,934,174	0	(19,323)	0	(19,323)	0	1,914,851	0	0	0	32,232	12/01/2042.	1.A
31419B 7B 5	Fannie Mae AE1789 4.000% 10/01/40		09/01/2021.	Paydown		195,424	195,424	197,928	197,788	0	(2,364)	0	(2,364)	0	195,424	0	0	0	5,334	10/01/2040.	1.A
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2021.	Paydown		170,899	170,899	161,940	162,402	0	8,497	0	8,497	0	170,899	0	0	0	4,036	09/01/2040.	1.A
35563C AJ 7	Freddie Mac Military Housing SERIES 2015		09/25/2021.	Paydown		6,691	6,691	7,315	7,293	0	(602)	0	(602)	0	6,691	0	0	0	193	10/25/2052.	1.B
35563C AS 7	Freddie Mac Military Housing SERIES 2015		09/25/2021.	Paydown		50,513	50,513	56,314	56,118	0	(5,604)	0	(5,604)	0	50,513	0	0	0	1,536	11/25/2052.	1.B
678908 Z8 0	OKLAHOMA ST DEV FIN AUTH 5.877% 08/01/		09/01/2021.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2037.	6. FE
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA 3.985%		07/15/2021.	Redemption 100.0000		29,104	29,104	29,104	29,104	0	0	0	0	0	29,104	0	0	0	1,160	07/15/2048.	1.E FE
911760 JT 4	US Dept Veterans Affairs Vendee Mtg Tr 1.		09/01/2021.	Paydown		1,190	1,190	1,189	1,189	0	1	0	1	0	1,190	0	0	0	56	04/15/2026.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
92261U AC 8	VA Vende Mtg Trust REMIC Ser 2008-1 C	..	09/01/2021.	Paydown		0	0	38,838	27,768	0	(27,768)	0	(27,768)	0	0	0	0	0	3,211	01/15/2037.	1.A
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					29,386,498	29,386,498	29,711,404	29,627,719	0	(241,762)	0	(241,762)	0	29,386,498	0	0	0	735,378	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22	..	09/30/2021.	Redemption 100.0000		231,000	231,000	231,000	231,000	0	0	0	0	0	231,000	0	0	0	11,902	06/30/2022.	5.C
00176@ AA 4	AMF Florence 3.210% 12/31/35	..	09/30/2021.	Redemption 100.0000		53,337	53,337	53,337	53,337	0	0	0	0	0	53,337	0	0	0	1,284	12/31/2035.	2.C PL
01166V AA 7	ALASKA AIRLINES 2020 TR 4.800% 08/15/2	..	08/15/2021.	Redemption 100.0000		48,993	48,993	49,404	49,386	0	(39)	0	(39)	0	49,347	0	(355)	(355)	2,633	08/15/2027.	1.G FE
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33	..	09/30/2021.	Redemption 100.0000		85,773	85,773	85,773	85,773	0	0	0	0	0	85,773	0	0	0	3,004	06/30/2033.	2.C PL
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/	..	08/15/2021.	Redemption 100.0000		47,500	47,500	47,797	47,720	0	(13)	0	(13)	0	47,707	0	(207)	(207)	1,734	02/15/2029.	2.A FE
02378W AA 7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26	..	08/15/2021.	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	3,360	02/15/2025.	3.B FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	..	09/01/2021.	Paydown		36,155	36,155	35,234	35,414	0	741	0	741	0	36,155	0	0	0	416	09/25/2045.	1.D FM
04004# AA 2	Center Operating Company AKA Dallas Aren	..	09/30/2021.	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	10,147	09/30/2023.	2.C FE
05348E AQ 2	Avalon Bay Communities 2.950% 09/15/22	..	09/13/2021.	Call 102.6994		5,134,969	5,000,000	4,989,250	4,997,943	0	829	0	829	0	4,998,771	0	1,229	1,229	280,831	09/15/2022.	1.G FE
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus	..	09/15/2021.	Redemption 100.0000		11,993	11,993	11,993	11,993	0	0	0	0	0	11,993	0	0	0	283	11/15/2032.	1.C
063904 AA 4	BANK OF THE OZARKS 4.570% 07/01/26	..	07/01/2021.	Call 100.0000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	38,500	07/01/2026.	2.A PL
06406H BY 4	BANK OF NEW YORK MELLON 3.550% 09/23/2	..	08/23/2021.	Call 100.0000		1,000,000	1,000,000	973,640	997,728	0	2,006	0	2,006	0	999,734	0	266	266	32,542	09/23/2021.	1.F FE
08861@ AA 7	Walgreen Company 6.043% 08/15/31	..	09/15/2021.	Redemption 100.0000		35,479	35,479	35,479	35,479	0	0	0	0	0	35,479	0	0	0	1,432	08/15/2031.	2.C Z
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3	..	09/15/2021.	Redemption 100.0000		19,110	19,110	19,936	19,846	0	(49)	0	(49)	0	19,797	0	(686)	(686)	473	12/15/2032.	1.F FE
12647P AA 6	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	..	09/01/2021.	Paydown		263,549	263,549	264,084	263,949	0	(400)	0	(400)	0	263,549	0	0	0	5,247	08/25/2043.	1.D FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015	..	09/01/2021.	Paydown		39,816	39,816	40,513	40,162	0	(345)	0	(345)	0	39,816	0	0	0	922	02/25/2045.	1.D FM
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3	..	09/15/2021.	Redemption 100.0000		4,727	4,727	4,727	4,727	0	0	0	0	0	4,727	0	0	0	105	03/31/2044.	1.C
14155# AA 8	Cardinals Ballpark LLC 5.770% 09/30/27	..	09/30/2021.	Redemption 100.0000		223,265	223,265	223,265	223,265	0	0	0	0	0	223,265	0	0	0	12,882	09/30/2027.	1.A FE
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-	..	09/01/2021.	Paydown		229,855	229,855	225,114	227,820	0	2,035	0	2,035	0	229,855	0	0	0	3,804	02/10/2051.	1.D FM
21867* AA 6	CORE LABORATORIES NV RA-16 4.010% 09/3	..	09/30/2021.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	120,300	09/30/2021.	3.A
22944@ AA 9	Fusco Park Street Series 2008 A-1 6.46	..	09/15/2021.	Redemption 100.0000		268,156	268,156	268,156	268,156	0	0	0	0	0	268,156	0	0	0	11,446	07/15/2026.	1.G Z
22959# AA 9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/	..	09/30/2021.	Redemption 100.0000		76,113	76,113	76,113	76,113	0	0	0	0	0	76,113	0	0	0	3,066	09/30/2038.	2.A PL
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS	..	08/20/2021.	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

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
233331 AJ 6	DTE Energy Co 6.375% 04/15/33	..	08/02/2021.	Call 153.0550		3,061,100	2,000,000	1,983,260	1,989,413	0	339	0	339	0	1,989,751	0	10,249	10,249	1,162,746	04/15/2033.	2.B FE
249030 AC 1	Dentsply International 4.125% 08/15/21	..	07/02/2021.	Call 100.0000		2,000,000	2,000,000	1,993,060	1,999,478	0	419	0	419	0	1,999,898	0	102	102	72,646	08/15/2021.	2.B FE
257375 AH 8	DOMINION ENERGY GAS HOLDINGS 3.600% 12	..	09/01/2021.	Various		(1,998,870)	(2,001,000)	(1,995,477)	0	0	(1,998,870)	0	(1,998,870)	0	(1,998,870)	0	0	0	19,813	12/15/2024.	2.A FE
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201	..	07/25/2021.	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
26884T AD 4	ERAC USA FINANCE COMPANY 4.500% 08/16/	..	08/06/2021.	MarketAxess		2,001,640	2,000,000	2,023,400	2,001,741	0	(1,687)	0	(1,687)	0	2,000,054	0	1,586	1,586	88,250	08/16/2021.	2.A FE
348609 AG 3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/	..	09/15/2021.	Redemption 100.0000		6,712	6,712	8,088	8,055	0	(51)	0	(51)	0	8,004	0	(1,292)	(1,292)	408	03/15/2050.	1.C FE
38081E AA 9	Golden Bear SERIES 20161A CLASS A 3.75	..	09/22/2021.	Paydown		363,967	363,967	363,967	363,967	0	0	0	0	0	363,967	0	0	0	13,649	09/20/2047.	1.A FE
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B	..	09/15/2021.	Paydown		20,595	20,595	20,585	20,585	0	10	0	10	0	20,595	0	0	0	443	04/15/2055.	1.C FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A	..	09/15/2021.	Paydown		62,419	62,419	62,456	62,456	0	(37)	0	(37)	0	62,419	0	0	0	1,583	10/15/2052.	1.A FE
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A	..	09/20/2021.	Paydown		275,526	275,526	282,340	282,153	0	(6,627)	0	(6,627)	0	275,526	0	0	0	8,347	09/20/2047.	1.A FE
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A	..	09/20/2021.	Paydown		133,821	133,821	133,761	133,772	0	49	0	49	0	133,821	0	0	0	3,600	09/20/2040.	1.A FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A	..	09/20/2021.	Paydown		248,982	248,982	248,960	248,960	0	22	0	22	0	248,982	0	0	0	7,204	09/20/2041.	1.A FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A	..	09/20/2021.	Paydown		295,778	295,778	295,681	295,685	0	93	0	93	0	295,778	0	0	0	7,949	09/20/2041.	1.A FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A	..	09/22/2021.	Paydown		97,820	97,820	100,264	100,175	0	(2,355)	0	(2,355)	0	97,820	0	0	0	2,716	09/20/2042.	1.A FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A	..	09/20/2021.	Paydown		105,516	105,516	108,141	108,078	0	(2,561)	0	(2,561)	0	105,516	0	0	0	3,029	09/20/2048.	1.A FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A	..	09/20/2021.	Paydown		98,676	98,676	98,670	98,670	0	7	0	7	0	98,676	0	0	0	3,042	09/20/2041.	1.A FE
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40	..	09/15/2021.	Redemption 100.0000		4,291	4,291	4,291	4,291	0	0	0	0	0	4,291	0	0	0	97	10/15/2040.	1.F
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	09/01/2021.	Paydown		95,117	95,117	94,894	94,907	0	210	0	210	0	95,117	0	0	0	1,953	07/25/2043.	1.D FM
46648C AH 7	JP Morgan Mortgage Trust SERIES 20171 CL	..	09/01/2021.	Paydown		221,376	221,376	215,568	217,970	0	3,406	0	3,406	0	221,376	0	0	0	5,502	01/25/2047.	1.D FM
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20	..	08/11/2021.	Paydown		16,245	16,245	15,963	16,040	0	205	0	205	0	16,245	0	0	0	3,361	04/15/2041.	1.D FM
50180L AE 0	Lehman UBS Comm Mtg Trust REMIC Ser 20	..	09/11/2021.	Paydown		63,453	63,453	37,005	37,005	0	0	0	0	0	37,005	0	26,447	26,447	2,854	04/15/2041.	1.D FM
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33	..	09/15/2021.	Redemption 100.0000		36,508	36,508	38,973	0	0	(36)	0	(36)	0	38,936	0	(2,428)	(2,428)	1,204	06/15/2033.	3.A FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
52736R BG 6	Levi Strauss & Co 5.000% 05/01/25	..	09/30/2021	Call 101.6670		307,034	302,000	297,492	300,014	0	311	0	311	0	300,325	0	1,675	1,675	18,834	05/01/2025	3.A FE
56602# AA 8	Marriott International Aka Marbeth Lease	..	09/17/2021	Redemption 99.9741		222,100	222,158	222,158	222,158	0	0	0	0	0	222,158	0	(58)	(58)	12,661	11/17/2022	2.C
64079* AB 8	Neptune Regional Transmission 6.210% 0	..	09/30/2021	Redemption 100.0000		67,507	67,507	67,507	67,507	0	0	0	0	0	67,507	0	0	0	3,144	06/30/2027	1.F PL
664787 AD 0	Northern Border Pipeline 7.500% 09/15/	..	09/15/2021	Maturity		5,000,000	5,000,000	5,975,650	5,061,516	0	(61,516)	0	(61,516)	0	5,000,000	0	0	0	358,333	09/15/2021	1.G FE
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/	..	09/01/2021	Redemption 100.0000		8,259	8,259	8,745	8,709	0	(7)	0	(7)	0	8,702	0	(443)	(443)	451	09/01/2050	1.G FE
678858 BR 1	Oklahoma Gas & Elec Co 4.150% 04/01/47	..	07/14/2021	Bank of America		601,270	500,000	594,610	594,031	0	(1,298)	0	(1,298)	0	592,733	0	8,537	8,537	16,427	04/01/2047	1.G FE
68389X BA 2	Oracle Corp 2.800% 07/08/21	..	07/08/2021	Maturity		2,456,000	2,456,000	2,478,325	2,458,227	0	(2,227)	0	(2,227)	0	2,456,000	0	0	0	68,768	07/08/2021	2.A FE
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5	..	09/20/2021	Paydown		409,501	409,501	409,501	409,501	0	0	0	0	0	409,501	0	0	0	13,848	09/20/2049	1.A Z
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5	..	09/20/2021	Paydown		441,251	441,251	441,251	441,251	0	0	0	0	0	441,251	0	0	0	14,921	09/20/2049	1.A Z
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8	..	09/19/2021	Paydown		698,034	698,034	698,034	698,034	0	0	0	0	0	698,034	0	0	0	25,464	09/22/2053	1.A Z
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1	..	09/19/2021	Paydown		94,799	94,799	94,799	94,799	0	0	0	0	0	94,799	0	0	0	5,033	09/22/2053	2.B Z
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8	..	09/19/2021	Paydown		468,295	468,295	468,295	468,295	0	0	0	0	0	468,295	0	0	0	17,083	09/22/2053	1.A Z
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1	..	09/19/2021	Paydown		133,558	133,558	133,558	133,558	0	0	0	0	0	133,558	0	0	0	7,091	09/22/2053	2.B Z
72703P AB 9	Planet Fitness Master Issuer SERIES 2018	..	09/05/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	262	09/05/2048	2.C FE
74368C AE 4	PROTECTIVE LIFE GLOBAL 1.999% 09/14/21	..	09/14/2021	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	179,910	09/14/2021	1.D FE
750731 AA 9	Raiders FC CTL 3.744% 02/10/49	..	09/10/2021	Redemption 100.0000		7,033	7,033	7,033	7,033	0	0	0	0	0	7,033	0	0	0	176	02/10/2049	2.A
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	09/30/2021	Various		77,481	77,481	77,481	77,481	0	0	0	0	0	77,481	0	0	0	2,129	05/31/2029	1.D PL
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	09/20/2021	Paydown		75,063	75,063	68,096	70,450	0	4,613	0	4,613	0	75,063	0	0	0	264	05/20/2035	1.D FM
82280R AG 4	Shellpoint Co-Originator Trus SERIES 201.	..	09/01/2021	Paydown		207,676	207,676	198,815	202,552	0	5,125	0	5,125	0	207,676	0	0	0	5,293	04/25/2044	1.D FM
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/	..	08/15/2021	Redemption 100.0000		16,770	16,770	17,351	17,299	0	(29)	0	(29)	0	17,269	0	(500)	(500)	566	02/15/2030	1.G FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22	..	09/30/2021	Redemption 100.0000		21,124	21,124	21,124	21,124	0	0	0	0	0	21,124	0	0	0	610	03/31/2033	2.C PL
85208N AA 8	SPRINT SPECTRUM / SPEC I 3.360% 09/20/	..	08/20/2021	Call 100.0000		187,500	187,500	187,497	187,499	0	(4)	0	(4)	0	187,495	0	5	5	4,200	09/20/2021	2.A FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	07/30/2021	Paydown		53,003	53,003	52,222	52,255	0	748	0	748	0	53,003	0	0	0	2,111	04/30/2049	1.G FE
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181	..	08/20/2021	Paydown		131,941	131,941	131,903	131,901	0	40	0	40	0	131,941	0	0	0	5,621	11/20/2048	1.F FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
87236Y AF 5	TD AMERITRADE HOLDING CO 3.300% 04/01/	..	09/24/2021.	Taxable Exchange		6,611,557	6,049,000	6,113,180	6,091,772	0	(4,746)	0	(4,746)	0	6,087,025	0	524,532	524,532	105,858	04/01/2027.	1.F FE
87236Y AJ 7	TD AMERITRADE HOLDING CO 2.750% 10/01/	..	09/24/2021.	Taxable Exchange		3,456,671	3,283,000	3,259,585	3,262,101	0	1,548	0	1,548	0	3,263,649	0	193,022	193,022	48,424	10/01/2029.	1.F FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	08/25/2021.	Paydown		750	750	798	793	0	(43)	0	(43)	0	750	0	0	0	28	05/25/2046.	2.B FE
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS	..	08/28/2021.	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% 1	..	09/30/2021.	Redemption 100.0000		96,600	96,600	96,647	96,610	0	(3)	0	(3)	0	96,607	0	(7)	(7)	4,385	12/30/2023.	2.B FE
90363@ AB 6	USTA NATL TENNIS Series B No. 38 4.080	..	07/08/2021.	Redemption 100.0000		104,282	104,282	104,282	104,282	0	0	0	0	0	104,282	0	0	0	4,255	09/08/2039.	1.G FE
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/	..	07/02/2021.	Redemption 100.0000		1,165	1,165	1,149	1,159	0	(1)	0	(1)	0	1,158	0	7	7	68	07/02/2030.	1.D FE
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/	..	09/01/2021.	Redemption 100.0000		57,000	57,000	54,786	55,073	0	123	0	123	0	55,196	0	1,804	1,804	1,995	03/01/2030.	1.E FE
90931C AA 6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/	..	08/25/2021.	Redemption 100.0000		69,374	69,374	70,439	70,284	0	(43)	0	(43)	0	70,241	0	(867)	(867)	2,879	08/25/2031.	1.E FE
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3	..	07/07/2021.	Redemption 100.0000		79,149	79,149	79,149	79,149	0	0	0	0	0	79,149	0	0	0	2,731	07/07/2028.	2.B FE
91854* AA 4	Verizon Irving TX CTL Cert No 24 3.620	..	09/15/2021.	Redemption 100.0000		39,419	39,419	39,419	39,419	0	0	0	0	0	39,419	0	0	0	953	08/15/2036.	2.A
94978# AH 0	CVS Corporation 7.530% 01/10/24	..	09/10/2021.	Redemption 100.0000		132,095	132,095	132,095	132,095	0	0	0	0	0	132,095	0	0	0	6,360	01/10/2024.	1.C
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/	..	09/15/2021.	Redemption 100.0000		9,983	9,983	13,732	13,438	0	(51)	0	(51)	0	13,387	0	(3,404)	(3,404)	674	03/15/2057.	1.C FE
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	09/01/2021.	Paydown		137,411	137,411	142,264	141,863	0	(4,452)	0	(4,452)	0	137,411	0	0	0	3,799	06/20/2044.	1.D FM
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	07/15/2021.	Redemption 100.0000		9,267	9,267	8,787	8,856	0	18	0	18	0	8,875	0	393	393	306	01/15/2030.	1.G FE
136440 AL 8	Canadian Pac Ltd 9.450% 08/01/21	A	08/01/2021.	Maturity		10,000,000	10,000,000	10,224,500	10,012,162	0	(12,162)	0	(12,162)	0	10,000,000	0	0	0	945,000	08/01/2021.	2.A FE
257559 AK 0	Domtar Corp 6.750% 02/15/44	..	09/20/2021.	Seaport Group		550,800	510,000	573,164	568,476	0	(932)	0	(932)	0	567,544	0	(16,744)	(16,744)	37,963	02/15/2044.	2.C FE
31572U AE 6	FIBRIA OVERSEAS FINANCE 5.250% 05/12/2	D	07/26/2021.	Call 112.4099		2,248,198	2,000,000	2,015,000	2,005,982	0	(937)	0	(937)	0	2,005,045	0	(5,045)	(5,045)	322,282	05/12/2024.	2.C FE
390578 AA 0	Great Lakes CLO Ltd SERIES 20191A CLASS	D	07/15/2021.	Call 100.0000		11,016,881	11,016,881	11,016,881	11,016,881	0	0	0	0	0	11,016,881	0	0	0	163,799	07/15/2031.	1.A FE
390578 AE 2	Great Lakes CLO Ltd SERIES 20191A CLASS	D	07/15/2021.	Call 100.0000		4,533,117	4,533,117	4,533,117	4,533,117	0	0	0	0	0	4,533,117	0	0	0	96,962	07/15/2031.	1.C FE
390578 AG 7	Great Lakes CLO Ltd SERIES 20191A CLASS	D	07/15/2021.	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	115,892	07/15/2031.	1.F FE
670881 AC 5	OCP CLO Ltd SERIES 202019A CLASS B 2.6	D	09/01/2021.	Redemption 100.0000		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	361,490	07/20/2031.	1.C FE
87249V AG 4	Wind River CLO Ltd SERIES 20193A CLASS B	D	09/14/2021.	Call 100.0000		500,000	500,000	483,750	484,726	0	988	0	988	0	485,715	0	14,285	14,285	10,693	04/15/2031.	1.C FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
G8967# AT 0	TRITON CONTAINER INTERNATIONAL Series 20	D	08/30/2021.	Call 110.0413		440,165	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	54,502	03/31/2027.	2.C PL
3899999.	Total - Bonds - Industrial and Miscellaneous					94,767,420	92,395,944	93,750,711	94,564,519	0	(2,077,636)	0	(2,077,636)	0	92,525,850	0	752,103	752,103	5,012,140	XXX	XXX
Bonds - Unaffilited Bank Loans																					
44971# AA 7	IMA 5.630% 05/30/24	..	06/30/2021.	Redemption 100.0000		4,628	4,628	4,581	4,590	0	5	0	5	0	4,595	0	33	33	168	05/30/2024.	4.A FE
44971# AC 3	IMA 5.630% 05/30/24	..	06/30/2021.	Redemption 100.0000		825	825	816	818	0	1	0	1	0	819	0	6	6	30	05/30/2024.	4.A FE
44971# AD 1	IMA 5.630% 05/30/24	..	06/30/2021.	Redemption 100.0000		844	844	836	838	0	1	0	1	0	838	0	6	6	31	05/30/2024.	4.A FE
44971# AE 9	IMA 5.630% 05/30/24	..	06/30/2021.	Redemption 100.0000		778	778	768	771	0	1	0	1	0	772	0	6	6	28	05/30/2024.	4.A FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					7,075	7,075	7,001	7,017	0	8	0	8	0	7,024	0	51	51	257	XXX	XXX
8399997.	Total - Bonds - Part 4					131,412,581	129,041,105	130,721,845	131,468,733	0	(2,337,278)	0	(2,337,278)	0	129,170,960	0	752,154	752,154	5,920,316	XXX	XXX
8399999.	Total - Bonds					131,412,581	129,041,105	130,721,845	131,468,733	0	(2,337,278)	0	(2,337,278)	0	129,170,960	0	752,154	752,154	5,920,316	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
31338# 11 2	FHLB - Boston Class B	..	07/27/2021.	Direct-Private Placement	9,450.000	945,000	XXX	945,000	852,900	0	0	0	0	0	945,000	0	0	0	6,648	XXX	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					945,000	XXX	945,000	852,900	0	0	0	0	0	945,000	0	0	0	6,648	XXX	XXX
Common Stocks - Mutual Funds																					
024071 81 3	American Funds American Balance	..	09/30/2021.	Prudential Securities Inc.	41.670	1,353	XXX	1,146	1,259	(113)	0	0	(113)	0	1,146	0	207	207	22	XXX	0.
06828M 87 6	Baron Funds Emerging Markets Institution	..	09/01/2021.	Prudential Securities Inc.	118.290	2,305	XXX	1,615	2,255	(640)	0	0	(640)	0	1,615	0	690	690	0	XXX	0.
233203 84 3	DFA US TARGETED VALUE Small Cap I	..	09/03/2021.	Prudential Securities Inc.	247,504.630	11,772,363	XXX	8,252,323	8,280,857	(1,473,450)	0	0	(1,473,450)	0	8,252,323	0	3,520,040	3,520,040	45,900	XXX	0.
298706 82 1	American Funds Europacific growth fund	..	08/31/2021.	Prudential Securities Inc.	446.790	30,960	XXX	32,495	0	0	0	0	0	0	32,495	0	(1,535)	(1,535)	1,389	XXX	0.
411512 52 8	Harbor Funds Capital Appreciation	..	09/09/2021.	Prudential Securities Inc.	102.510	12,446	XXX	7,842	10,686	(2,844)	0	0	(2,844)	0	7,842	0	4,604	4,604	0	XXX	0.
55273H 35 3	MFS Value Fund R6	..	09/30/2021.	Prudential Securities Inc.	28.510	1,467	XXX	1,178	1,278	(100)	0	0	(100)	0	1,178	0	289	289	16	XXX	0.
89154Q 27 3	Touchstone Funds Large Cap Focused Fund	..	08/31/2021.	Prudential Securities Inc.	1,143.260	67,823	XXX	49,757	57,186	(7,428)	0	0	(7,428)	0	49,757	0	18,066	18,066	0	XXX	0.
921909 78 4	Vanguard Total Intl Stock Inde	..	09/30/2021.	Prudential Securities Inc.	15.280	2,160	XXX	1,696	1,983	(287)	0	0	(287)	0	1,696	0	464	464	22	XXX	0.
921937 60 3	Vanguard Total Bond Market Ind	..	09/30/2021.	Prudential Securities Inc.	5.380	61	XXX	63	63	0	0	0	0	0	63	0	(2)	(2)	1	XXX	0.
922040 10 0	Vanguard Institutional Index I	..	08/31/2021.	Prudential Securities Inc.	3.540	1,367	XXX	809	1,173	(364)	0	0	(364)	0	809	0	558	558	21	XXX	0.
922908 88 4	Vanguard Extended Market Index	..	09/30/2021.	Prudential Securities Inc.	7,482.950	1,048,725	XXX	976,056	198,539	(52,596)	0	0	(52,596)	0	976,056	0	72,669	72,669	5,944	XXX	0.
957663 66 9	Western Asset Funds Core Plus Bond I	..	09/30/2021.	Prudential Securities Inc.	79.270	954	XXX	962	996	(34)	0	0	(34)	0	962	0	(8)	(8)	24	XXX	0.
9499999.	Total - Common Stocks - Mutual Funds					12,941,984	XXX	9,325,942	8,556,275	(1,537,856)	0	0	(1,537,856)	0	9,325,942	0	3,616,042	3,616,042	53,339	XXX	XXX
9799997.	Total - Common Stocks - Part 4					13,886,984	XXX	10,270,942	9,409,175	(1,537,856)	0	0	(1,537,856)	0	10,270,942	0	3,616,042	3,616,042	59,987	XXX	XXX
9799999.	Total - Common Stocks					13,886,984	XXX	10,270,942	9,409,175	(1,537,856)	0	0	(1,537,856)	0	10,270,942	0	3,616,042	3,616,042	59,987	XXX	XXX
9899999.	Total - Preferred and Common Stocks					13,886,984	XXX	10,270,942	9,409,175	(1,537,856)	0	0	(1,537,856)	0	10,270,942	0	3,616,042	3,616,042	59,987	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					145,299,565	XXX	140,992,787	140,877,908	(1,537,856)	(2,337,278)	0	(3,875,134)	0	139,441,902	0	4,368,196	4,368,196	5,980,303	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	1,296	363,217	280.26	0	8,224	0	3,747		3,747	(4,477)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	611	167,390	273.96	0	3,787	0	2,844		2,844	(943)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	2,882	778,486	270.12	0	17,689	0	16,339		16,339	(1,350)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	5,187	1,385,707	267.15	0	33,186	0	37,879		37,879	4,693	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	2,021	534,251	264.35	12,792	0	0	18,786		18,786	5,196	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	394	103,839	263.55	1,970,000	0	0	3,878		3,878	1,165	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	923	259,723	281.39	0	6,219	0	2,817		2,817	(3,403)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	9,069	2,530,432	279.02	0	60,594	0	27,325		27,325	(33,269)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	4,259	1,150,441	270.12	0	28,153	0	24,146		24,146	(4,007)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	1,322	357,204	270.2	0	8,115	0	7,881		7,881	(234)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	7,438	2,095,359	281.71	0	50,102	0	20,168		20,168	(29,934)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	4,197	1,149,894	273.98	0	27,536	0	18,177		18,177	(9,359)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	9,522	2,679,396	281.39	0	64,161	0	29,056		29,056	(35,105)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	5,912	1,597,422	270.2	0	38,359	0	35,243		35,243	(3,116)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	73	19,025	260.61	365,000	0	0	931		931	320	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	652	183,675	281.71	0	4,392	0	1,768		1,768	(2,624)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	664	181,923	273.98	0	4,356	0	2,876		2,876	(1,481)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	852	224,545	263.55	5,370	0	0	8,386		8,386	2,518	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	1,134	295,532	260.61	7,076	0	0	14,460		14,460	4,974	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	804	214,789	267.15	0	4,866	0	5,871		5,871	1,005	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	843	222,847	264.35	4,215,000	0	0	7,836		7,836	2,167	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 Items(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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Suisse Balanced Trend 5 9CCSS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	731	203,964	279.02	0	4,884	0	2,203		2,203	(2,682)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	7,183	2,013,108	280.26	0	48,200	0	20,768		20,768	(27,432)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	5,496	1,505,684	273.96	0	36,008	0	25,585		25,585	(10,424)	0	0	0	0		0001
HSI Hang Seng Option 9HCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	12/14/2020	12/14/2021	2	52,779	26390	10,000	0	0	509		509	(3,562)	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	2	52,314	26157	10,000	0	0	292		292	(3,905)	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	8	197,337	24667	40,000	0	0	2,923		2,923	(20,990)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	6	8,103	1351	0	61,298	0	28,341		28,341	(32,956)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	8	10,640	1330	0	75,341	0	39,241		39,241	(36,100)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/21/2021	01/21/2022	588	826,769	1406	0	74,020	0	5,373		5,373	(68,647)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	649	928,089	1430	0	83,930	0	6,434		6,434	(77,496)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	668	760,124	1138	3,340,000	0	0	78,731		78,731	(51,409)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	711	867,975	1221	0	68,221	0	82,994		82,994	14,773	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	645	862,275	1337	0	65,946	0	26,713		26,713	(39,233)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	756	953,626	1261	0	84,669	0	75,730		75,730	(8,939)	0	0	0	0		0001
MSCI Emerging Markets 9MWFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	647	848,961	1312	0	63,447	0	43,184		43,184	(20,263)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2020	12/21/2021	769	966,641	1257	3,845,000	0	0	36,376		36,376	(57,463)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	697	842,854	1209	3,485,000	0	0	47,023		47,023	(55,791)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2022	587	784,725	1337	0	71,370	0	20,813		20,813	(50,558)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	35	152,554	4359	0	1,044,679	0	950,206		950,206	(94,472)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2021	06/14/2022	7	29,811	4259	0	193,605	0	219,543		219,543	25,938	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	52	216,105	4156	0	1,544,951	0	1,914,405		1,914,405	369,454	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	21	93,275	4442	0	651,111	0	501,620		501,620	(149,491)	0	0	0	0		0001

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S&P 500 FLEX OPTION 9SXFS0CY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	8	34,870	4359	0	238,784	0	217,190		217,190	(21,594)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	6	24,935	4156	0	178,264	0	220,893		220,893	42,629	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	29	128,808	4442	0	899,154	0	692,713		692,713	(206,441)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	6	26,246	4374	0	175,188	0	155,087		155,087	(20,101)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	8	33,798	4225	0	226,256	0	272,446		272,446	46,190	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	53	235,409	4442	0	1,643,281	0	1,265,993		1,265,993	(377,288)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	71	299,960	4225	0	2,008,024	0	2,417,956		2,417,956	409,932	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0EV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	3	13,063	4354	0	100,818	0	91,898		91,898	(8,920)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0EW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	23	100,146	4354	0	750,099	0	704,553		704,553	(45,546)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	7	31,092	4442	0	217,037	0	167,207		167,207	(49,830)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0CU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	71	309,467	4359	0	2,119,205	0	1,927,561		1,927,561	(191,644)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	3	12,468	4156	0	89,132	0	110,446		110,446	21,315	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	49	207,015	4225	0	1,385,819	0	1,668,730		1,668,730	282,911	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	1	4,378	4378	0	28,958	0	25,610		25,610	(3,348)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	19	82,815	4359	0	567,111	0	515,826		515,826	(51,285)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2021	05/13/2022	980	4,090,373	4174	0	280,604	0	344,252		344,252	63,648	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	303	1,119,561	3695	89,621	0	0	195,511		195,511	97,356	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	113	394,238	3489	565,000	0	0	92,376		92,376	43,004	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	10,703	38,076,351	3558	53,515,000	0	0	8,143,341		8,143,341	3,829,463	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	316	1,217,570	3853	0	94,847	0	165,984		165,984	71,136	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	2,936	12,253,161	4173	0	830,887	0	990,567		990,567	159,680	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	1,077	3,700,098	3436	5,385,000	0	0	938,239		938,239	422,534	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 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/19/2021	02/18/2022	5,963	23,295,712	3907	0	1,913,908	0	2,976,624		2,976,624	1,062,717	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	9,970	43,456,139	4359	0	2,975,842	0	2,706,731		2,706,731	(269,111)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	939	3,565,439	3797	0	282,665	0	533,724		533,724	251,059	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	7,116	26,293,051	3695	35,580,000	0	0	4,591,599		4,591,599	2,286,426	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	2,006	8,474,929	4225	0	567,338	0	683,158		683,158	115,820	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/12/2021	02/14/2022	721	2,838,433	3937	0	228,216	0	340,673		340,673	112,456	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	801	2,959,631	3695	138,957	0	0	388,234		388,234	236,583	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	255	997,841	3913	0	77,523	0	130,832		130,832	53,310	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	11,777	43,515,073	3695	58,885,000	0	0	7,599,108		7,599,108	3,784,041	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	772	3,020,913	3913	0	234,507	0	396,089		396,089	161,582	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	8,161	36,248,469	4442	0	2,530,343	0	1,949,390		1,949,390	(580,952)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/20/2022	8,265	34,348,183	4156	0	2,441,315	0	3,042,799		3,042,799	601,484	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	594	2,653,992	4468	0	177,118	0	131,120		131,120	(45,997)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/18/2022	616	2,406,533	3907	0	112,408	0	217,982		217,982	105,574	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/12/2021	02/14/2022	1,048	4,123,702	3935	0	332,880	0	496,841		496,841	163,961	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,780	12,986,417	3436	18,900,000	0	0	3,292,982		3,292,982	1,482,987	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	556	2,420,930	4354	0	188,304	0	170,318		170,318	(17,986)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	8,461	32,600,825	3853	0	2,517,662	0	4,444,265		4,444,265	1,926,603	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2021	06/21/2022	392	1,656,118	4225	0	111,124	0	133,498		133,498	22,374	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,109	11,060,392	3558	15,545,000	0	0	2,365,472		2,365,472	1,112,380	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/13/2021	08/12/2022	915	4,088,220	4468	0	272,833	0	201,978		201,978	(70,855)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	7,160	25,471,986	3558	35,800,000	0	0	5,447,662		5,447,662	2,561,801	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 Items(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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	134	599,320	4473	0	39,583	0	29,249		29,249	(10,334)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	3,183	13,228,102	4156	0	940,194	0	1,171,837		1,171,837	231,642	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	683	2,973,912	4354	0	132,044	0	105,987		105,987	(26,057)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	8,652	37,672,452	4354	0	2,930,231	0	2,650,344		2,650,344	(279,887)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	6,792	26,577,775	3913	0	2,063,173	0	3,484,761		3,484,761	1,421,588	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	1,216	4,615,377	3796	0	367,148	0	692,767		692,767	325,619	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	2,022	7,790,908	3853	0	601,668	0	1,062,085		1,062,085	460,417	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	01/07/2021	12/21/2021	194	716,814	3695	0	67,878	0	125,178		125,178	57,301	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	8,927	34,932,244	3913	0	2,711,712	0	4,580,163		4,580,163	1,868,451	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	636	2,488,732	3913	0	106,269	0	244,052		244,052	137,782	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	155	611,890	3948	0	47,389	0	74,651		74,651	27,262	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ME	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	9,695	37,875,553	3907	0	3,111,745	0	4,839,573		4,839,573	1,727,828	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	940	4,176,467	4443	0	308,931	0	236,236		236,236	(72,695)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	740	2,700,297	3649	3,700,000	0	0	506,088		506,088	246,087	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	813	3,132,546	3853	0	138,462	0	301,063		301,063	162,601	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	1,188	4,577,447	3853	0	353,502	0	624,014		624,014	270,512	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	11/13/2020	11/12/2021	624	2,237,134	3585	3,120,000	0	0	456,734		456,734	218,803	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	6,528	27,244,086	4173	0	1,847,423	0	2,202,460		2,202,460	355,037	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	698	3,042,366	4359	0	113,481	0	83,432		83,432	(30,048)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	904	3,564,779	3943	0	278,739	0	438,473		438,473	159,734	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	435	1,560,184	3587	2,175,000	0	0	317,773		317,773	152,349	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,861	7,270,387	3907	0	597,314	0	928,978		928,978	331,665	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	378	1,298,642	3436	112,852	0	0	329,298		329,298	148,299	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,736	13,290,969	3558	18,680,000	0	0	2,842,523		2,842,523	1,336,716	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	13,061	50,324,947	3853	0	3,886,442	0	6,860,482		6,860,482	2,974,041	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	609	2,541,613	4173	0	94,291	0	109,649		109,649	15,358	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DN	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/21/2020	10/21/2021	954	3,277,524	3436	174,363	0	0	595,229		595,229	280,421	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	3,305	12,932,796	3913	0	1,003,944	0	1,695,691		1,695,691	691,748	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	2,234	8,254,451	3695	11,170,000	0	0	1,441,488		1,441,488	717,801	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/20/2021	08/19/2022	572	2,540,635	4442	0	97,051	0	53,190		53,190	(43,861)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	4,086	15,097,443	3695	20,430,000	0	0	2,636,491		2,636,491	1,312,863	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	06/14/2021	06/14/2022	709	3,016,901	4255	0	197,622	0	224,028		224,028	26,406	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	1,710	6,691,401	3913	0	519,438	0	877,347		877,347	357,909	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	3,272	14,246,910	4354	0	1,108,150	0	1,002,303		1,002,303	(105,847)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	1,790	7,438,989	4156	0	528,730	0	658,997		658,997	130,267	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	918	3,203,223	3489	4,590,000	0	0	749,977		749,977	349,233	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	1,082	3,997,903	3695	5,410,000	0	0	698,160		698,160	347,655	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,135	10,770,481	3436	15,675,000	0	0	2,731,084		2,731,084	1,229,938	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022	133	555,585	4177	0	37,802	0	46,399		46,399	8,597	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	11,919	40,948,440	3436	59,595,000	0	0	10,383,348		10,383,348	4,676,117	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	9,581	40,477,713	4225	0	2,709,701	0	3,262,879		3,262,879	553,178	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	134	595,787	4446	0	43,780	0	33,443		33,443	(10,337)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/20/2020	11/19/2021	743	2,643,252	3558	122,380	0	0	424,259		424,259	226,883	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/14/2021	05/13/2022	655	2,733,872	4174	0	187,546	0	230,086		230,086	42,540	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 Items(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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSS0IT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	292	1,218,639	4173	0	83,719	0	98,517		98,517	14,798	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	978	3,567,245	3647	4,890,000	0	0	670,266		670,266	325,612	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/21/2021	04/21/2022	9,163	38,241,047	4173	0	2,593,127	0	3,091,473		3,091,473	498,346	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/21/2021	05/20/2022	645	2,680,530	4156	0	106,954	0	141,640		141,640	34,687	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	7,640	26,247,678	3436	38,200,000	0	0	6,655,657		6,655,657	2,997,360	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	708	2,954,781	4173	0	200,364	0	238,870		238,870	38,506	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	335	1,191,776	3558	92,839	0	0	254,884		254,884	119,861	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	1,085	3,859,931	3558	5,425,000	0	0	825,519		825,519	388,206	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	312	1,218,894	3907	0	101,303	0	155,745		155,745	54,442	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	834	3,439,966	4125	0	236,467	0	306,328		306,328	69,860	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	676	2,789,386	4126	0	190,995	0	247,492		247,492	56,497	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	03/12/2021	03/14/2022	910	3,588,439	3943	0	280,589	0	441,383		441,383	160,794	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	1,727	7,207,496	4173	0	488,741	0	582,667		582,667	93,926	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	264	1,172,601	4442	0	82,083	0	63,061		63,061	(19,022)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0II	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	338	1,473,237	4359	0	101,802	0	91,763		91,763	(10,039)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2022	1,015	4,288,162	4225	0	156,087	0	191,256		191,256	35,169	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2021	07/14/2022	649	2,838,921	4374	0	191,385	0	167,753		167,753	(23,632)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	3,455	13,312,357	3853	0	1,028,073	0	1,814,790		1,814,790	786,717	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	820	3,643,301	4443	0	269,493	0	206,078		206,078	(63,415)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	7,127	31,032,312	4354	0	2,413,749	0	2,183,194		2,183,194	(230,554)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	147	625,579	4256	0	40,930	0	46,401		46,401	5,471	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	3,449	13,474,243	3907	0	1,107,004	0	1,721,680		1,721,680	614,675	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 Items(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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0MG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,023	3,996,564	3907	0	328,346	0	510,664		510,664	182,317	0	0	0	0		0001
CASH MARGIN							0	0		0	0	0	66,289		66,289	0	0	0	0	0		
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										435,271,250	68,501,467	0	151,800,498	XXX	151,800,498	48,193,310	0	0	0	0	XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Put Options																						
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	7,253		7,253	5,287	0	0	0	0		0001
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Fixed Annuity Hedge	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	140,645		140,645	39,628	0	0	0	0		0001
0029999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options										1,905,000	0	0	147,898	XXX	147,898	44,915	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										437,176,250	68,501,467	0	151,948,396	XXX	151,948,396	48,238,225	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										435,271,250	68,501,467	0	151,800,498	XXX	151,800,498	48,193,310	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										1,905,000	0	0	147,898	XXX	147,898	44,915	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										437,176,250	68,501,467	0	151,948,396	XXX	151,948,396	48,238,225	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	611	176,280	288.51	0	(479)	0	(476)		(476)	3	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	1,322	375,990	284.41	0	(1,081)	0	(1,220)		(1,220)	(140)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	652	193,448	296.7	0	(765)	0	(300)		(300)	465	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	1,296	382,398	295.06	0	(1,068)	0	(612)		(612)	456	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	843	234,480	278.15	4,210,626	0	0	(977)		(977)	632	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	73	20,088	275.18	364,617	0	0	(42)		(42)	115	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	923	273,771	296.61	0	(1,053)	0	(527)		(527)	526	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	394	109,642	278.28	1,967,912	0	0	(236)		(236)	428	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	2,882	821,773	285.14	0	(1,747)	0	(1,762)		(1,762)	(15)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	804	226,406	281.6	0	(593)	0	(675)		(675)	(82)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	731	215,141	294.31	0	(807)	0	(306)		(306)	502	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	664	191,816	288.88	0	(730)	0	(386)		(386)	344	0	0	0	0		0001
HSI Hang Seng Option 9HCTS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	12/14/2020	12/14/2021	2	58,469	29234	7,745	0	0	(38)		(38)	1,842	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 Items(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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
HSI Hang Seng Option 9HRBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	8	218,807	27351	31,680	0	0	(5)		(5)	11,644	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	2	57,985	28992	7,827	0	0	(13)		(13)	1,860	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	8	11,505	1438	0	(36,387)	0	(16,157)		(16,157)	20,230	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	6	8,755	1459	0	(31,880)	0	(12,623)		(12,623)	19,257	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	756	1,030,866	1364	0	(50,627)	0	(44,247)		(44,247)	6,379	0	0	0	0		0001
MSCI Emerging Markets 9MWFS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	647	918,151	1419	0	(33,393)	0	(21,474)		(21,474)	11,919	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	645	932,122	1445	0	(34,734)	0	(9,791)		(9,791)	24,944	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	668	821,921	1230	3,310,962	0	0	(25,941)		(25,941)	60,533	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	649	1,003,172	1546	0	(49,221)	0	(1,927)		(1,927)	47,294	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	697	911,209	1307	3,452,380	0	0	(9,873)		(9,873)	52,743	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/21/2021	01/21/2022	588	893,736	1520	0	(42,191)	0	(1,458)		(1,458)	40,732	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	711	938,278	1320	0	(38,366)	0	(48,849)		(48,849)	(10,483)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2020	12/21/2021	769	1,044,556	1358	3,807,011	0	0	(8,280)		(8,280)	46,894	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2022	587	848,133	1445	0	(41,709)	0	(6,778)		(6,778)	34,931	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	1	4,644	4644	0	(14,838)	0	(12,120)		(12,120)	2,718	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	7	33,035	4719	0	(112,352)	0	(76,349)		(76,349)	36,003	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	8	37,073	4634	0	(121,168)	0	(102,967)		(102,967)	18,200	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	6	28,283	4714	0	(72,384)	0	(57,078)		(57,078)	15,306	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0CV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	71	335,772	4729	0	(812,024)	0	(659,989)		(659,989)	152,035	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0EX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	23	104,042	4524	0	(522,974)	0	(486,599)		(486,599)	36,375	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2021	06/14/2022	7	32,142	4592	0	(77,844)	0	(89,222)		(89,222)	(11,378)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	71	325,457	4584	0	(735,278)	0	(958,821)		(958,821)	(223,543)	0	0	0	0		0001

Statement as of September 30, 2021 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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXFS0BK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	8	35,924	4491	0	(112,120)	0	(144,553)		(144,553)	(32,433)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	29	135,249	4664	0	(539,902)	0	(377,930)		(377,930)	161,972	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	52	234,474	4509	0	(638,529)	0	(785,812)		(785,812)	(147,283)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	19	86,028	4528	0	(383,514)	0	(338,086)		(338,086)	45,429	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	53	255,418	4819	0	(639,991)	0	(410,226)		(410,226)	229,765	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	35	160,182	4577	0	(621,634)	0	(539,703)		(539,703)	81,931	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	49	217,365	4436	0	(809,285)	0	(1,029,734)		(1,029,734)	(220,448)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	21	96,903	4614	0	(442,728)	0	(317,816)		(317,816)	124,913	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	6	26,499	4416	0	(95,570)	0	(120,500)		(120,500)	(24,930)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	7,116	28,527,973	4009	34,434,395	0	0	(2,656,028)		(2,656,028)	(1,599,711)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2021	05/13/2022	980	4,458,510	4550	0	(104,390)	0	(124,812)		(124,812)	(20,423)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	708	3,140,341	4436	0	(104,628)	0	(121,267)		(121,267)	(16,639)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	134	635,293	4741	0	(20,484)	0	(13,194)		(13,194)	7,290	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	7,127	33,670,086	4724	0	(1,029,685)	0	(868,502)		(868,502)	161,184	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	3,183	13,889,498	4364	0	(577,746)	0	(737,416)		(737,416)	(159,670)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	3,449	14,147,970	4102	0	(735,927)	0	(1,195,611)		(1,195,611)	(459,684)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	1,790	7,726,141	4316	0	(366,556)	0	(466,826)		(466,826)	(100,270)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	2,936	12,865,816	4382	0	(502,613)	0	(592,651)		(592,651)	(90,037)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	8,652	41,062,998	4746	0	(1,172,837)	0	(986,044)		(986,044)	186,793	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	8,161	39,510,829	4841	0	(917,321)	0	(583,305)		(583,305)	334,016	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	1,216	5,030,762	4137	0	(158,993)	0	(356,298)		(356,298)	(197,304)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	2,022	8,092,408	4002	0	(428,706)	0	(814,810)		(814,810)	(386,104)	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 Items(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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/21/2021	04/21/2022	9,163	41,682,762	4549	0	(971,734)	0	(1,046,615)		(1,046,615)	(74,881)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	9,581	44,120,697	4605	0	(920,545)	0	(1,204,884)		(1,204,884)	(284,339)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	8,927	38,076,155	4265	0	(1,178,143)	0	(2,265,706)		(2,265,706)	(1,087,563)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	556	2,572,723	4627	0	(104,298)	0	(89,883)		(89,883)	14,415	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	1,077	3,931,352	3650	5,260,305	0	0	(708,992)		(708,992)	(356,943)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	11,919	44,940,947	3771	57,600,832	0	0	(6,442,531)		(6,442,531)	(3,468,950)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	3,272	14,960,664	4572	0	(700,688)	0	(612,599)		(612,599)	88,089	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	7,640	28,675,594	3753	36,976,836	0	0	(4,257,352)		(4,257,352)	(2,271,621)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	940	4,552,345	4843	0	(120,151)	0	(75,906)		(75,906)	44,244	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	2,234	8,574,718	3838	10,984,779	0	0	(1,155,858)		(1,155,858)	(624,974)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	435	1,669,021	3837	2,118,637	0	0	(215,081)		(215,081)	(119,079)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	155	650,397	4196	0	(27,341)	0	(45,855)		(45,855)	(18,514)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	9,970	47,367,171	4751	0	(1,055,121)	0	(856,350)		(856,350)	198,771	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	13,061	54,854,241	4200	0	(1,611,738)	0	(3,306,516)		(3,306,516)	(1,694,778)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	7,160	27,828,128	3887	34,643,588	0	0	(3,251,218)		(3,251,218)	(1,853,456)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/14/2021	05/13/2022	655	2,950,670	4505	0	(80,107)	0	(97,515)		(97,515)	(17,408)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	9,695	41,284,315	4258	0	(1,403,971)	0	(2,278,856)		(2,278,856)	(874,885)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	740	2,892,401	3909	3,598,783	0	0	(334,271)		(334,271)	(190,563)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/12/2021	02/14/2022	721	3,037,587	4213	0	(124,097)	0	(189,851)		(189,851)	(65,754)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	1,085	4,101,951	3781	5,295,690	0	0	(596,987)		(596,987)	(318,159)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	978	3,915,051	4003	4,719,838	0	0	(364,202)		(364,202)	(219,123)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	904	3,851,745	4261	0	(135,437)	0	(227,532)		(227,532)	(92,095)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9SCSS0IA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	3,455	13,979,310	4046	0	(656,660)	0	(1,272,831)		(1,272,831)	(616,171)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,736	13,979,440	3742	18,302,664	0	0	(2,189,842)		(2,189,842)	(1,142,343)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	11,777	47,757,737	4055	56,788,930	0	0	(3,958,755)		(3,958,755)	(2,449,651)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	1,082	4,248,971	3927	5,273,387	0	0	(477,387)		(477,387)	(274,391)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,109	11,495,061	3697	15,299,576	0	0	(1,951,701)		(1,951,701)	(992,864)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/14/2021	07/14/2022	649	3,094,426	4768	0	(67,893)	0	(50,509)		(50,509)	17,384	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	6,792	28,836,862	4246	0	(944,259)	0	(1,812,487)		(1,812,487)	(868,228)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	03/12/2021	03/14/2022	910	3,911,398	4298	0	(124,488)	0	(206,616)		(206,616)	(82,129)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	01/07/2021	12/21/2021	194	786,703	4055	0	(28,474)	0	(65,212)		(65,212)	(36,737)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	06/14/2021	06/14/2022	709	3,288,420	4638	0	(67,896)	0	(76,674)		(76,674)	(8,778)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	147	662,225	4505	0	(21,414)	0	(24,824)		(24,824)	(3,410)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	134	632,757	4722	0	(23,538)	0	(16,023)		(16,023)	7,514	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	2,006	8,804,595	4389	0	(378,352)	0	(475,019)		(475,019)	(96,667)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	594	2,863,395	4821	0	(71,754)	0	(44,178)		(44,178)	27,576	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	820	3,935,131	4799	0	(117,203)	0	(76,711)		(76,711)	40,491	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	834	3,749,564	4496	0	(93,361)	0	(112,563)		(112,563)	(19,201)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/12/2021	02/14/2022	1,048	4,494,830	4289	0	(147,771)	0	(221,708)		(221,708)	(73,937)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,023	4,247,148	4152	0	(193,903)	0	(317,123)		(317,123)	(123,219)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	113	419,962	3716	551,281	0	0	(66,753)		(66,753)	(35,146)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/20/2022	8,265	37,439,541	4530	0	(937,581)	0	(1,164,486)		(1,164,486)	(226,906)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	3,305	13,580,741	4109	0	(649,582)	0	(1,199,450)		(1,199,450)	(549,868)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	6,528	29,559,828	4528	0	(735,835)	0	(808,112)		(808,112)	(72,277)	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 Items(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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,135	11,190,539	3570	15,435,800	0	0	(2,313,882)		(2,313,882)	(1,114,386)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022	133	589,706	4434	0	(20,006)	0	(24,806)		(24,806)	(4,800)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/19/2021	02/18/2022	5,963	25,275,845	4239	0	(907,532)	0	(1,481,034)		(1,481,034)	(573,502)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	918	3,512,286	3826	4,438,521	0	0	(442,995)		(442,995)	(247,097)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ML	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,861	7,551,752	4058	0	(438,161)	0	(707,366)		(707,366)	(269,205)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	8,461	35,371,887	4181	0	(1,106,029)	0	(2,259,214)		(2,259,214)	(1,153,185)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	939	3,818,481	4067	0	(149,054)	0	(325,668)		(325,668)	(176,614)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	676	2,985,682	4417	0	(93,962)	0	(119,767)		(119,767)	(25,805)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	10,703	41,788,793	3904	51,725,458	0	0	(4,691,093)		(4,691,093)	(2,705,724)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,780	13,659,106	3614	18,527,557	0	0	(2,625,504)		(2,625,504)	(1,294,111)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	4,086	15,879,504	3886	19,992,471	0	0	(1,944,149)		(1,944,149)	(1,087,854)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	772	3,210,624	4159	0	(134,394)	0	(252,401)		(252,401)	(118,007)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	1,727	7,485,699	4335	0	(334,571)	0	(398,412)		(398,412)	(63,840)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	11/13/2020	11/12/2021	624	2,455,253	3935	3,017,315	0	0	(253,640)		(253,640)	(149,475)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	1,188	4,864,456	4095	0	(198,326)	0	(393,157)		(393,157)	(194,832)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/13/2021	08/12/2022	915	4,456,160	4870	0	(94,627)	0	(56,697)		(56,697)	37,931	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	1,710	6,949,697	4064	0	(373,969)	0	(677,847)		(677,847)	(303,879)	0	0	0	0		0001
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants										422,147,403	(30,782,818)	0	(81,420,398)	XXX	(81,420,398)	(32,032,883)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										422,147,403	(30,782,818)	0	(81,420,398)	XXX	(81,420,398)	(32,032,883)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										422,147,403	(30,782,818)	0	(81,420,398)	XXX	(81,420,398)	(32,032,883)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										422,147,403	(30,782,818)	0	(81,420,398)	XXX	(81,420,398)	(32,032,883)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	0.116	0	0	5,563	0		0	0	0	0	0	42,365		97.24

Statement as of September 30, 2021 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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	-2.295	0	(438,379)	(75,735)	371,706		(266,370)	0	0	0	0	0		97.24
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96	08/04/2015	05/22/2025	0	4,500,000	0.13075	0	0	5,771	0		0	0	0	0	0	42,953		96.71
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96	08/04/2015	05/22/2025	0	4,500,000	-2.273	0	(448,212)	(76,714)	380,044		(272,345)	0	0	0	0	0		96.71
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96	08/05/2015	01/15/2025	0	6,100,000	0.12613	0	0	9,108	0		0	0	0	0	0	55,336		96.43
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96	08/05/2015	01/15/2025	0	6,100,000	-2.325	0	(569,329)	(106,369)	482,741		(345,939)	0	0	0	0	0		96.43
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96	08/04/2015	11/15/2023	0	4,500,000	0.12475	0	0	5,905	0		0	0	0	0	0	32,799		96.76
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96	08/04/2015	11/15/2023	0	4,500,000	-2.149	0	(330,919)	(72,529)	280,590		(201,075)	0	0	0	0	0		96.76
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	(1,786,840)	(305,000)	1,515,082	XXX	(1,085,729)	0	0	0	0	173,453	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	(1,786,840)	(305,000)	1,515,082	XXX	(1,085,729)	0	0	0	0	173,453	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	(1,786,840)	(305,000)	1,515,082	XXX	(1,085,729)	0	0	0	0	173,453	XXX	XXX
1409999999. Total-Swaps										0	(1,786,840)	(305,000)	1,515,082	XXX	(1,085,729)	0	0	0	0	173,453	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										859,323,653	35,931,809	(305,000)	72,043,079	XXX	69,442,269	16,205,342	0	0	0	173,453	XXX	XXX
1759999999. TOTAL										859,323,653	35,931,809	(305,000)	72,043,079	XXX	69,442,269	16,205,342	0	0	0	173,453	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2021 The change in fair value of the derivative hedging instrument is 100.9% 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.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
	0	0								0.0000	0.0000	38,145	38,145	0	0	0	0	0	0		0
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108												38,145	38,145	0	0	0	0	0	0	XXX	XXX
1579999999. Total-Long Futures												38,145	38,145	0	0	0	0	0	0	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												38,145	38,145	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL												38,145	38,145	0	0	0	0	0	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	38,219	(73)	38,145
Total Net Cash Deposits	38,219	(73)	38,145

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
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives													
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	0	14,211,899	(6,536,285)	14,211,899	14,211,899	(6,536,285)	14,211,899	0	0
NAIC 1 Designation													
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	1,280,000	0	1,820,963	(611,635)	0	1,820,963	(611,635)	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	42,249,780	(25,427,998)	16,821,782	42,249,780	(25,427,998)	16,821,782	0	0
Citigroup	5493008GOWFHX1UU8231	Y	Y	437,000	0	665,920	(283,328)	0	665,920	(283,328)	0	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	16,413,985	0	31,196,155	(15,334,761)	0	31,196,155	(15,334,761)	0	0	0
JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748	Y	Y	0	0	0	0	0	0	0	0	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	7,049,000	0	17,744,715	(10,886,781)	0	17,744,715	(10,886,781)	0	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	294,000	0	248,997	(6,783)	0	248,997	(6,783)	0	0	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	8,768,000	0	20,886,247	(12,406,431)	0	20,886,247	(12,406,431)	0	0	0
UBS	5493001KJTIIGC8Y1R12	Y	Y	400,000	0	926,164	(443,664)	82,500	926,164	(443,664)	82,500	0	0
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y	13,090,000	0	22,035,701	(9,482,732)	0	22,035,701	(9,482,732)	0	0	0
0299999999. Total NAIC 1 Designation				47,731,985	0	137,774,642	(74,884,113)	16,904,282	137,774,642	(74,884,113)	16,904,282	0	0
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	0	1,515,082	0	1,515,082	0	(1,085,730)	0	173,454	173,454
0999999999. Gross Totals				47,731,985	0	153,501,622	(81,420,398)	32,631,262	151,986,541	(82,506,128)	31,116,181	173,454	173,454
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						153,501,622	(81,420,398)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Collateral Pledged by Reporting Entity									
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	TREASURY	91282C BD 2	United States Treasury 1 1/4% Due 12/31/2022 JD30	399,960	400,000	399,990	12/31/2022.	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	1,515,084	1,515,084	1,515,084		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	38,145	38,145	38,145		V
0199999999. Totals					1,953,189	1,953,229	1,953,219	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America	EYKN6V0ZCB8VD9IULB80	CASH	09199N ND 9	CASH	1,280,000	1,280,000	XXX		V
Citigroup	5493008GOWFHX1UU8231	CASH	09199N ND 9	CASH	437,000	437,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	CASH	09199N ND 9	CASH	16,413,985	16,413,985	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	CASH	09199N ND 9	CASH	7,049,000	7,049,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	CASH	09199N ND 9	CASH	294,000	294,000	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	CASH	09199N ND 9	CASH	8,768,000	8,768,000	XXX		V
UBS	5493001KJTIIGC8Y1R12	CASH	09199N ND 9	CASH	400,000	400,000	XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	CASH	09199N ND 9	CASH	13,090,000	13,090,000	XXX		V
0299999999. Totals					47,731,985	47,731,985	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
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	*
Open Depositories									
JP Morgan Chase Bank	New York, NY		0.000	0	0	40,789,191	24,654,076	25,216,275	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	1,367,810	1,350,842	862,382	XXX
State Street Bank	Boston, MA		0.000	0	0	845,391	531,483	354,948	XXX
BNY-Mellon	Pittsburgh, PA		0.000	0	0	810,097	1,042,417	740,527	XXX
Banknorth	Burlington, VT		0.000	0	0	(4,511)	(2,331,077)	(2,341,134)	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	7,541	7,541	7,543	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	43,815,518	25,255,282	24,840,541	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	43,815,518	25,255,282	24,840,541	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	0	0	43,815,918	25,255,682	24,840,941	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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030		09/30/2021	0.000		13,100,000	0	1,559
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						13,100,000	0	1,559
9999999. Total - Cash Equivalents						13,100,000	0	1,559