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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

National Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.nationallife.com

Statutory Statement Contact Jaime Lauren Steinhart (Name), 802-229-3770 (Area Code) (Telephone Number)
Statereporting@nationallife.com (E-mail Address), 802-229-7282 (FAX Number)

OFFICERS

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

OTHER

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	Ataollah (nmn) Azarshahi, SVP
Matthew Charles Frazee, SVP	Gregory Mark Mateja, VP & Treasurer	Michael Leo Veilleux, VP & Chief People Officer
David Brian Soccodato, VP, Controller & Tax Officer	Michael Hudson Crawford, VP, Chief Actuary & Appointed Actuary	

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
SS:

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

DocuSigned by: Mehran Assadi 9D33DAA5D57F4AC...	DocuSigned by: Eric Sandberg 39F2A9083B0D46B...	DocuSigned by: Lisa Muller 3FF4DF283EDF4F9...
Mehran (nmn) Assadi	Eric Gustave Sandberg	Lisa Francesca Muller
Chairman, President & CEO	SVP, Chief Financial Officer & Chief Risk Officer	VP, Assistant General Counsel & Secretary

Subscribed and sworn to before me this 29 day of July 2022

DocuSigned by: Janice Ellis
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Janice Ellis

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.............

My Commission Expires January 31, 2023

JANICE D. ELLIS NOTARY PUBLIC STATE OF VERMONT

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	5,992,761,290	0	5,992,761,290	6,007,840,898
2.	Stocks:				
	2.1 Preferred stocks	1,962,125	0	1,962,125	1,962,125
	2.2 Common stocks	1,811,637,839	0	1,811,637,839	2,009,009,592
3.	Mortgage loans on real estate:				
	3.1 First liens	508,427,972	0	508,427,972	486,022,840
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	52,199,544	0	52,199,544	53,161,833
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (1,284,803)), cash equivalents ($ 5,700,000) and short-term investments ($ 0)	4,415,197	0	4,415,197	49,429,654
6.	Contract loans (including $ 0 premium notes)	455,323,372	0	455,323,372	458,033,776
7.	Derivatives	31,518,576	0	31,518,576	191,724,968
8.	Other invested assets	193,607,789	0	193,607,789	198,788,089
9.	Receivables for securities	1,342,884	0	1,342,884	0
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	40,079
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,053,196,589	0	9,053,196,589	9,456,013,854
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	74,054,123	0	74,054,123	71,778,016
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,643,704	4,214	3,639,490	8,917,522
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	25,033,841	0	25,033,841	27,955,622
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,666,623	0	2,666,623	2,416,804
	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	119,688	0	119,688	0
18.2	Net deferred tax asset	91,313,919	4,311,972	87,001,947	79,460,196
19.	Guaranty funds receivable or on deposit	250,541	0	250,541	250,541
20.	Electronic data processing equipment and software	101,475,448	99,393,904	2,081,544	2,454,250
21.	Furniture and equipment, including health care delivery assets ($ 0)	10,086,284	10,086,284	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	10,519,964	0	10,519,964	18,859,949
24.	Health care ($ 0) and other amounts receivable	3,861,668	3,861,668	0	0
25.	Aggregate write-ins for other than invested assets	374,069,878	13,733,714	360,336,164	320,835,949
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,750,292,270	131,391,756	9,618,900,514	9,988,942,703
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	811,276,886	0	811,276,886	1,022,834,351
28.	Total (Lines 26 and 27)	10,561,569,155	131,391,756	10,430,177,399	11,011,777,054
	DETAILS OF WRITE-INS				
1101.	Other real estate deposits	0	0	0	40,079
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	40,079
2501.	Corporate owned life insurance	310,309,019	0	310,309,019	305,714,998
2502.	Cash value of deferred compensation life insurance policies	10,723,788	0	10,723,788	12,033,838
2503.	Prepaid expenses	13,249,927	13,249,927	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	39,787,144	483,787	39,303,357	3,087,113
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	374,069,878	13,733,714	360,336,164	320,835,949

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,572,587,355 less $ 0 included in Line 6.3 (including $ 12,902,977 Modco Reserve)	3,572,587,355	3,262,778,607
2.	Aggregate reserve for accident and health contracts (including $ 306,095,078 Modco Reserve)	386,361,188	398,986,220
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	239,452,797	248,739,469
4.	Contract claims:		
	4.1 Life	34,278,874	25,318,712
	4.2 Accident and health	1,116,448	1,250,627
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	54,477	983,263
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	7,351,791	7,317,577
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 75,391 accident and health premiums	1,332,790	1,222,139
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
	9.4 Interest Maintenance Reserve	17,846,427	19,883,989
10.	Commissions to agents due or accrued-life and annuity contracts $ 0 , accident and health $ 34,459 and deposit-type contract funds $ 0	8,817,012	16,757,522
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	83,150,231	103,539,598
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	2,281,715	2,593,639
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,581,877	4,474,821
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	20,113,592
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	77,865	94,369
17.	Amounts withheld or retained by reporting entity as agent or trustee	120,304	138,301
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	17,657,046	24,556,424
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	92,684,862	101,600,024
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	75,669,613	86,237,039
	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	11,638,149	24,713,136
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,342,735,719	2,595,721,539
	24.08 Derivatives	15,356,765	109,284,322
	24.09 Payable for securities	1,751,751	22,651,485
	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	101,461,394	47,602,261
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,016,366,450	7,126,558,675
27.	From Separate Accounts Statement	798,051,469	1,006,372,658
28.	Total liabilities (Lines 26 and 27)	7,814,417,919	8,132,931,333
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	657,159,765	657,115,214
33.	Gross paid in and contributed surplus	511,616,224	511,616,224
34.	Aggregate write-ins for special surplus funds	13,747,162	17,401,984
35.	Unassigned funds (surplus)	1,430,736,329	1,690,212,301
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 13,225,417 in Separate Accounts Statement)	2,613,259,480	2,876,345,723
38.	Totals of Lines 29, 30 and 37	2,615,759,480	2,878,845,723
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,430,177,399	11,011,777,056
	DETAILS OF WRITE-INS		
2501.	Liability for pension and postretirement unfunded benefits	27,563,550	27,563,550
2502.	Low income housing tax credits	622,343	622,343
2503.	Reinsurance reserve adjustment	10,236,964	10,446,258
2598.	Summary of remaining write-ins for Line 25 from overflow page	63,038,537	8,970,110
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	101,461,394	47,602,261
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Separate account annuity mortality fluctuation fund	13,225,417	16,461,694
3402.	Permanent surplus (Guaranty Fund)	500,000	500,000
3403.	Separate account special contingency fund	21,745	440,290
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	13,747,162	17,401,984

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	440,772,920	184,799,073	418,006,805
2.	Considerations for supplementary contracts with life contingencies	127,729	1,181,021	1,347,667
3.	Net investment income	55,292,291	156,072,492	328,124,181
4.	Amortization of Interest Maintenance Reserve (IMR)	1,037,038	1,090,777	2,189,466
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(27,353)	(13,789)	1,029,275
6.	Commissions and expense allowances on reinsurance ceded	7,610,683	8,264,973	24,861,040
7.	Reserve adjustments on reinsurance ceded	(12,547,976)	(10,895,293)	(17,231,443)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,313,580	9,464,822	19,053,262
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(2,661,703)	(6,451,438)	(14,332,905)
9.	Totals (Lines 1 to 8.3)	498,917,208	343,512,638	763,047,348
10.	Death benefits	35,228,343	46,008,597	82,857,177
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,003,962	247,646	832,463
12.	Annuity benefits	21,681,131	18,911,212	39,411,311
13.	Disability benefits and benefits under accident and health contracts	10,830,711	11,387,864	22,175,128
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	66,310,632	68,798,126	130,603,763
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	(905,241)	3,312,278	6,557,940
18.	Payments on supplementary contracts with life contingencies	1,628,125	1,739,981	3,408,587
19.	Increase in aggregate reserves for life and accident and health contracts	297,183,715	80,660,526	229,822,742
20.	Totals (Lines 10 to 19)	432,961,378	231,066,230	515,669,111
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	32,314,522	38,848,126	74,785,916
22.	Commissions and expense allowances on reinsurance assumed	75	62	163
23.	General insurance expenses and fraternal expenses	21,950,703	21,105,788	51,996,615
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,180,557	4,569,727	12,671,708
25.	Increase in loading on deferred and uncollected premiums	(85,497)	378,668	549,650
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,530,562)	(24,075,316)	(47,660,587)
27.	Aggregate write-ins for deductions	32,043,353	69,047,165	127,900,965
28.	Totals (Lines 20 to 27)	521,834,529	340,940,450	735,913,541
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(22,917,321)	2,572,188	27,133,807
30.	Dividends to policyholders and refunds to members	2,061,756	2,359,411	6,404,975
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(24,979,078)	212,777	20,728,832
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	90,759	(8,843,099)	7,924,551
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)	(25,069,837)	9,055,876	12,804,281
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 138,276 (excluding taxes of $ 260,760 transferred to the IMR)	(4,544,430)	5,101,605	(1,963,273)
35.	Net income (Line 33 plus Line 34)	(29,614,267)	14,157,481	10,841,008
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,878,845,722	2,566,829,875	2,566,829,875
37.	Net income (Line 35)	(29,614,267)	14,157,481	10,841,008
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	(208,370,767)	156,815,103	323,002,504
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	7,541,751	1,363,274	3,320,002
41.	Change in nonadmitted assets	5,028,479	6,954,222	3,911,947
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	10,567,426	(14,053,700)	(13,413,674)
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	(3,208,923)	2,243,877	2,246,274
48.	Change in surplus notes	44,551	40,776	83,533
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	(25,000,000)	0	(50,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(20,074,492)	(4,690,706)	32,024,253
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(263,086,242)	162,830,327	312,015,847
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,615,759,480	2,729,660,202	2,878,845,722
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	1,665,658	1,525,878	1,468,083
08.302.	Change in corporate owned life insurance	4,594,022	4,502,579	9,106,774
08.303.	MODCO interest	(8,921,383)	(12,479,895)	(24,907,762)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(2,661,703)	(6,451,438)	(14,332,905)
2701.	Funds withheld expense	46,132,601	61,196,286	120,035,031
2702.	Change in agents deferred comp	(13,907,646)	7,923,479	8,132,737
2703.	Fines and penalties	51	654	1,654
2798.	Summary of remaining write-ins for Line 27 from overflow page	(181,653)	(73,254)	(268,457)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	32,043,353	69,047,165	127,900,965
5301.	Ceding commission	(20,074,492)	(4,690,706)	29,465,086
5302.	Change in liability for pension and postretirement unfunded benefits	0	0	2,559,167
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(20,074,492)	(4,690,706)	32,024,253

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	268,590,821	234,626,657	497,851,162
2.	Net investment income	127,567,720	154,828,073	334,011,563
3.	Miscellaneous income	8,740,673	(5,389,598)	(7,253,865)
4.	Total (Lines 1 to 3)	404,899,214	384,065,132	824,608,860
5.	Benefit and loss related payments	248,521,054	312,184,064	525,584,505
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,218,638)	(22,788,974)	(47,253,927)
7.	Commissions, expenses paid and aggregate write-ins for deductions	77,975,051	86,498,687	121,982,955
8.	Dividends paid to policyholders	11,896,280	14,962,341	33,897,468
9.	Federal and foreign income taxes paid (recovered) net of $ 138,276 tax on capital gains (losses)	20,723,075	(8,456,882)	(10,053,276)
10.	Total (Lines 5 through 9)	355,896,822	382,399,236	624,157,725
11.	Net cash from operations (Line 4 minus Line 10)	49,002,392	1,665,896	200,451,135
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	157,626,461	291,409,645	574,022,286
	12.2 Stocks	4,367,358	13,917,433	30,608,316
	12.3 Mortgage loans	6,696,490	22,164,855	36,018,909
	12.4 Real estate	0	0	1,220,700
	12.5 Other invested assets	4,093,925	10,606,752	22,919,625
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	40,079	66,573	4,026,387
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	172,824,313	338,165,258	668,816,223
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	150,076,000	383,407,541	841,264,725
	13.2 Stocks	13,111,678	19,083,325	40,411,581
	13.3 Mortgage loans	29,101,622	44,500,000	92,581,334
	13.4 Real estate	656,598	3,575,330	4,471,100
	13.5 Other invested assets	654,166	5,772,936	7,220,615
	13.6 Miscellaneous applications	27,556,414	34,299,483	4,573,230
	13.7 Total investments acquired (Lines 13.1 to 13.6)	221,156,478	490,638,615	990,522,585
14.	Net increase (or decrease) in contract loans and premium notes	(2,710,404)	(10,598,868)	(17,709,176)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(45,621,761)	(141,874,489)	(303,997,186)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(18,644,795)	(1,507,844)	16,321,852
	16.5 Dividends to stockholders	25,000,000	0	50,000,000
	16.6 Other cash provided (applied)	(4,750,293)	6,759,505	785,849
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(48,395,088)	5,251,661	(32,892,299)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(45,014,457)	(134,956,932)	(136,438,350)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	49,429,654	185,868,004	185,868,004
	19.2 End of period (Line 18 plus Line 19.1)	4,415,197	50,911,072	49,429,654

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

20.0001. Non-cash bond, common stock and partnership exchange transactions, net	0	0	595,168

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	259,053,528	233,280,658	534,604,154
3.	Ordinary individual annuities	12,720,047	12,597,435	25,439,905
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	15,252,680	(5,804,896)	(10,366,163)
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	6,552,371	7,115,467	13,690,600
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	293,578,626	247,188,664	563,368,496
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	293,578,626	247,188,664	563,368,496
14.	Deposit-type contracts	0	0	500,000
15.	Total (Lines 13 and 14)	293,578,626	247,188,664	563,868,496
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of National Life Insurance Company (“the Company”, "NLIC", "National Life") are presented on the basis of accounting practices prescribed or permitted by the Vermont Department of Financial Regulation (“the Department”).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Vermont for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Vermont Insurance Law. The National Association of Insurance Commissioners’ ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Department. NAIC SAP consists of Statements of Statutory Accounting Principles ("SSAPs") and other authoritative guidance. The Commissioner of the Vermont Department of Financial Regulation ("The Vermont Commissioner”) has the right to permit specific practices that deviate from the NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (29,614,267)	$ 10,841,008
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (29,614,267)	$ 10,841,008
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,615,759,480	$ 2,878,845,723
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,615,759,480	$ 2,878,845,723

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

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

C. Accounting Policy

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

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

6) Basis for Loan-Backed Securities and Adjustment Methodology

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

D. Going Concern

N/A

NOTE 2 Accounting Changes and Corrections of Errors

NONE

NOTE 3 Business Combinations and Goodwill

NONE

NOTE 4 Discontinued Operations

NONE

NOTE 5 Investments

D. Loan-Backed Securities

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

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
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	$ -	$ -	$ -	$ -
c. Total 1st Quarter	$ -	$ -	$ -	$ -
OTTI recognized 2nd Quarter				
d. Intent to sell	$ -	$ -	$ -	$ -
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	$ -	$ -	$ -	$ -
f. Total 2nd Quarter	$ -	$ -	$ -	$ -
OTTI recognized 3rd Quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
i. Total 3rd Quarter	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

OTTI recognized 4th Quarter				
j. Intent to sell	$ -	$ -	$ -	$ -
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	$ -	$ -	$ -	$ -
l. Total 4th Quarter	$ -	$ -	$ -	$ -
m. Annual Aggregate Total		$ -	$ -	

(3)

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
123456-78-9	$ -	$ -	$ -	$ -	$ -	
123456-78-9	$ -	$ -	$ -	$ -	$ -	
Total	XXX	XXX	$ -	XXX	XXX	XXX

(4)

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ (6,897,371)
2. 12 Months or Longer	$ (35,585)

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 66,393,763
2. 12 Months or Longer	$ 663,770

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

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

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

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

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

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

M. Working Capital Finance Investments - N/A

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

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTE 7 Investment Income

No significant change.

NOTE 8 Derivative Instruments

No significant change.

NOTE 9 Income Taxes

No significant change.

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

No significant change.

NOTE 11 Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 4,994,500	$ 4,994,500	$ -
(c) Activity Stock	$ 6,823,000	$ 6,823,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 11,817,500	$ 11,817,500	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,048,659,183	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 2,107,800	$ 2,107,800	$ -
(c) Activity Stock	$ 7,027,000	$ 7,027,000	$ -
(d) Excess Stock	$ 325,600	$ 325,600	$ -
(e) Aggregate Total (a+b+c+d)	$ 9,460,400	$ 9,460,400	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,179,425,136	XXX	XXX

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year 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
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 4,994,500	$ 4,994,500	$ -	$ -	$ -	$ -

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 387,045,409	$ 393,877,343	$ 168,075,000
2. Current Year General Account Total Collateral Pledged	$ 387,045,409	$ 393,877,343	$ 168,075,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 442,687,159	$ 410,689,627	$ 173,175,000

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

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 435,531,613	$ 406,712,203	$ 173,175,000
2. Current Year General Account Maximum Collateral Pledged	$ 435,531,613	$ 406,712,203	$ 173,175,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 493,495,670	$ 453,486,065	$ 149,975,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 173,175,000	$ 173,175,000	$ -	$ 173,175,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 173,175,000	$ 173,175,000	$ -	$ 173,175,000

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

NOTES TO FINANCIAL STATEMENTS

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

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

A. Defined Benefit Plan

(1) Change in benefit obligation

The Company 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.

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2022	2021	2022	2021	2022	2021
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	$ 836,457	$ 1,551,466	$ 14,255	$ 26,673	$ -	$ -
c. Expected return on plan assets	$ (342,462)	$ (787,418)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 950,038	$ 2,114,601	$ (21,941)	$ (39,353)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 1,444,033	$ 2,878,649	$ (7,686)	$ (12,680)	$ -	$ -

E. Defined Contribution Plan

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, 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

A. Transfers of Receivables Reported as Sales
NONE

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 Uninsured Portion of Partially Insured Plans

NONE

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

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	$ -	$ 2,781,324	$ -	$ -	$ 2,781,324
Common Stock	$ 2,232,217	$ -	$ 11,817,500	$ 47,768,551	$ 61,818,268

NOTES TO FINANCIAL STATEMENTS

Derivatives	$ 186,954	$ 31,331,622	$ -	$ -	$ 31,518,576
Other Invested Assets	$ -	$ -	$ -	$ 89,305,074	$ 89,305,074
Cash, Cash Equivalents & Short Term Inve	$ (1,284,805)	$ -	$ -	$ 5,700,000	$ 4,415,195
Separate Accounts	$ 14,452	$ 304,509,094	$ -	$ 506,753,339	$ 811,276,885
Total assets at fair value/NAV	$ 1,148,818	$ 338,622,040	$ 11,817,500	$ 649,526,964	$ 1,001,115,322

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ -	$ 15,356,765	$ -	$ -	$ 15,356,765
	$ -	$ 15,356,765	$ -	$ -	$ 15,356,765

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock	$ 9,198,800	$ -	$ -	$ -	$ -	$ 2,618,700	$ -	$ -	$ -	$ 11,817,500
	$ 9,198,800	$ -	$ -	$ -	$ -	$ 2,618,700	$ -	$ -	$ -	$ 11,817,500

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

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

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

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

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

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

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

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

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

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

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

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,551,011,528	$ 5,992,761,297	$ 261,206,693	$ 5,270,882,068	$ 18,922,767	$ -	$ -
Preferred Stock	$ 1,884,872	$ 1,962,125	$ -	$ 1,884,872	$ -	$ -	$ -
Common Stock	$ 61,818,271	$ 1,811,637,842	$ 2,232,217	$ -	$ 11,817,500	$ 47,768,554	$ -
Mortgage Loans	$ 520,213,532	$ 508,427,968	$ -	$ -	$ 520,213,532	$ -	$ -
Real Estate	$ 128,122,107	$ 52,199,544	$ -	$ 128,122,107	$ -	$ -	$ -
Cash, Cash Equivalents & Short Term Investments	$ 4,415,195	$ 4,415,195	$ (1,284,805)	$ -	$ -	$ 5,700,000	$ -
Derivative Asset	$ 31,518,576	$ 31,518,576	$ 186,954	$ 31,331,622	$ -	$ -	$ -
Surplus Notes	$ 65,606,240	$ 63,185,464	$ -	$ 65,606,240	$ -	$ -	$ -
Other Invested Assets	$ 135,981,326	$ 130,422,326	$ -	$ 35,559,000	$ -	$ 91,742,574	$ 8,679,752
Serpate Account Assets	$ 811,276,885	$ 811,276,855	$ 14,452	$ 304,509,094	$ -	$ 506,753,339	$ -
Derivative Liability	$ 15,356,765	$ 15,356,765	$ -	$ 15,356,765	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 8,679,752	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available

E. Nav Practical Expedient Investments

NOTES TO FINANCIAL STATEMENTS

Type or Class of Financial Instrument	Carrying Value June 30, 2022 Value	Unfunded Commitments As of June 30, 2022	Redemption Frequency (If currently eligible)	Redemption Notice Period
Common Stock	$ 47,768,554	$ -	Not Applicable	Not Applicable
Investments	$ 5,700,000	$ -	Not Applicable	Not Applicable
Other Invested Assets	$ 91,742,574	$ 27,736,088	Not Applicable	Not Applicable
Separate Account Assets	$ 506,753,339	$ 6,978,192	Not Applicable or Quartlerly	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 & Contracts Subject to Redetermination - N/A

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

NOTE 26 Intercompany Pooling Arrangements
NONE

NOTE 27 Structured Settlements
NONE

NOTE 28 Health Care Receivables - N/A

NOTE 29 Participating Policies
No significant change.

NOTE 30 Premium Deficiency Reserves
No significant change.

NOTE 31 Reserves for Life Contracts and Annuity Contracts
No significant change.

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics
No significant change.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics
No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected
No significant change.

NOTE 35 Separate Accounts
No significant change.

NOTE 36 Loss/Claim Adjustment Expenses
No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/03/2020

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

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 3,380,424

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	$ 4,377,721	$ 4,419,198
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 1,943,930,978	$ 1,749,819,571
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)	$ 1,978,308,699	$ 1,784,238,769
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 4,377,721	$ 4,419,198

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page. $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	New York, NY

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
NLG Capital, Inc.	A
Varagon Capital Partners, L.P.	U

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	NLG Capital, Inc.	5493008017ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners, LP		SEC	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 508,427,972
	1.14 Total Mortgages in Good Standing	$ 508,427,972
	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)	$ 508,427,972
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
88340	59-2859797	01/01/2022	Hannover Life Reinsurance Company of America	FL	YRT/I	AXXX	Authorized	2	01/01/2019
82627	06-0839705	12/01/2021	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	Authorized	2	01/01/2019
74900	63-0483783	12/01/2021	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	Authorized	3	01/01/2019
87017	62-1003368	12/01/2021	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	Authorized	2	01/01/2019
93572	43-1235868	12/01/2021	RGA Reinsurance Co	MO	YRT/I	XXXLO	Authorized	2	01/01/2019
80659	82-4533188	12/01/2021	The Canada Life Assurance Company	MI	YRT/I	XXXLO	Authorized	2	12/31/2018

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	949,323	2,000	137,950	0	1,089,273	0
2. Alaska	AK	L	81,371	0	1,987	0	83,358	0
3. Arizona	AZ	L	1,654,961	779,288	51,074	0	2,485,323	0
4. Arkansas	AR	L	351,283	0	6,293	0	357,576	0
5. California	CA	L	17,434,268	35,800	503,685	0	17,973,753	0
6. Colorado	CO	L	1,827,761	620,785	39,005	0	2,487,551	0
7. Connecticut	CT	L	5,178,621	32,700	100,572	0	5,311,893	0
8. Delaware	DE	L	785,984	20,000	8,481	0	814,465	0
9. District of Columbia	DC	L	179,578	0	6,329	0	185,907	0
10. Florida	FL	L	22,129,269	3,197,863	328,413	0	25,655,545	0
11. Georgia	GA	L	7,473,689	1,100,180	165,963	0	8,739,832	0
12. Hawaii	HI	L	262,115	305,677	19,187	0	586,979	0
13. Idaho	ID	L	129,909	2,400	2,599	0	134,908	0
14. Illinois	IL	L	13,396,286	54,846	116,809	0	13,567,941	0
15. Indiana	IN	L	1,754,906	4,000	41,573	0	1,800,479	0
16. Iowa	IA	L	686,748	437,237	3,335	0	1,127,320	0
17. Kansas	KS	L	1,524,133	300	9,945	0	1,534,378	0
18. Kentucky	KY	L	495,438	300	14,645	0	510,383	0
19. Louisiana	LA	L	482,717	0	35,971	0	518,688	0
20. Maine	ME	L	2,383,032	2,220	25,220	0	2,410,472	0
21. Maryland	MD	L	3,920,981	55,193	53,662	0	4,029,836	0
22. Massachusetts	MA	L	3,592,458	188,450	69,146	0	3,850,054	0
23. Michigan	MI	L	2,831,904	50,600	216,386	0	3,098,890	0
24. Minnesota	MN	L	2,613,478	39,300	97,436	0	2,750,214	0
25. Mississippi	MS	L	107,127	0	3,415	0	110,542	0
26. Missouri	MO	L	2,120,842	7,000	24,915	0	2,152,757	0
27. Montana	MT	L	52,972	0	1,181	0	54,153	0
28. Nebraska	NE	L	303,017	25,150	24,713	0	352,880	0
29. Nevada	NV	L	3,245,795	50,000	7,912	0	3,303,707	0
30. New Hampshire	NH	L	1,600,918	177,400	52,229	0	1,830,547	0
31. New Jersey	NJ	L	19,001,272	730,690	254,755	0	19,986,717	0
32. New Mexico	NM	L	100,209	0	6,502	0	106,711	0
33. New York	NY	L	80,452,874	1,956,875	637,786	0	83,047,535	0
34. North Carolina	NC	L	19,437,814	45,900	104,420	0	19,588,134	0
35. North Dakota	ND	L	37,529	0	1,481	0	39,010	0
36. Ohio	OH	L	3,235,728	26,365	87,915	0	3,350,008	0
37. Oklahoma	OK	L	275,985	300	3,639	0	279,924	0
38. Oregon	OR	L	1,092,273	12,260	17,570	0	1,122,103	0
39. Pennsylvania	PA	L	5,710,079	1,336,298	263,672	0	7,310,049	0
40. Rhode Island	RI	L	816,724	37,189	48,038	0	901,951	0
41. South Carolina	SC	L	1,744,288	155,270	13,672	0	1,913,230	0
42. South Dakota	SD	L	93,957	50	2,204	0	96,211	0
43. Tennessee	TN	L	1,847,296	28,224	40,402	0	1,915,922	0
44. Texas	TX	L	8,134,723	522,421	99,510	0	8,756,654	0
45. Utah	UT	L	1,397,695	41,400	6,797	0	1,445,892	0
46. Vermont	VT	L	5,119,091	544,558	57,037	0	5,720,686	0
47. Virginia	VA	L	7,133,673	17,286	113,379	0	7,264,338	0
48. Washington	WA	L	1,104,516	51,105	13,516	0	1,169,137	0
49. West Virginia	WV	L	198,307	0	5,537	0	203,844	0
50. Wisconsin	WI	L	2,327,444	1,361	25,563	0	2,354,368	0
51. Wyoming	WY	L	77,674	1,500	0	0	79,174	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	24,058	0	0	0	24,058	0
55. U.S. Virgin Islands	VI	N	28,644	0	0	0	28,644	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	1,312,953	1,500	4,210	0	1,318,663	0
59. Subtotal		XXX	260,255,690	12,699,241	3,977,636	0	276,932,567	0
90. Reporting entity contributions for employee benefits plans		XXX	515,810	15,252,680	0	0	15,768,489	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	5,558,713	20,807	0	0	5,579,520	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	5,698,002	0	2,577,508	0	8,275,510	0
94. Aggregate or other amounts not allocable by State		XXX	32,964	0	0	0	32,964	0
95. Totals (Direct Business)		XXX	272,061,179	27,972,728	6,555,144	0	306,589,051	0
96. Plus Reinsurance Assumed		XXX	65,503	0	0	0	65,503	0
97 Totals (All Business)		XXX	272,126,682	27,972,728	6,555,144	0	306,654,553	0
98. Less Reinsurance Ceded		XXX	(147,868,514)	73,981	5,281,024	0	(142,513,510)	0
99. Totals (All Business) less Reinsurance Ceded		XXX	419,995,196	27,898,747	1,274,120	0	449,168,063	0
DETAILS OF WRITE-INS								
58001. Aggregate Other Alien		XXX	1,312,953	1,500	4,210	0	1,318,663	0
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	1,312,953	1,500	4,210	0	1,318,663	0
9401. Other		XXX	32,964	0	0	0	32,964	0
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	32,964	0	0	0	32,964	0

(a) Active Status Counts:

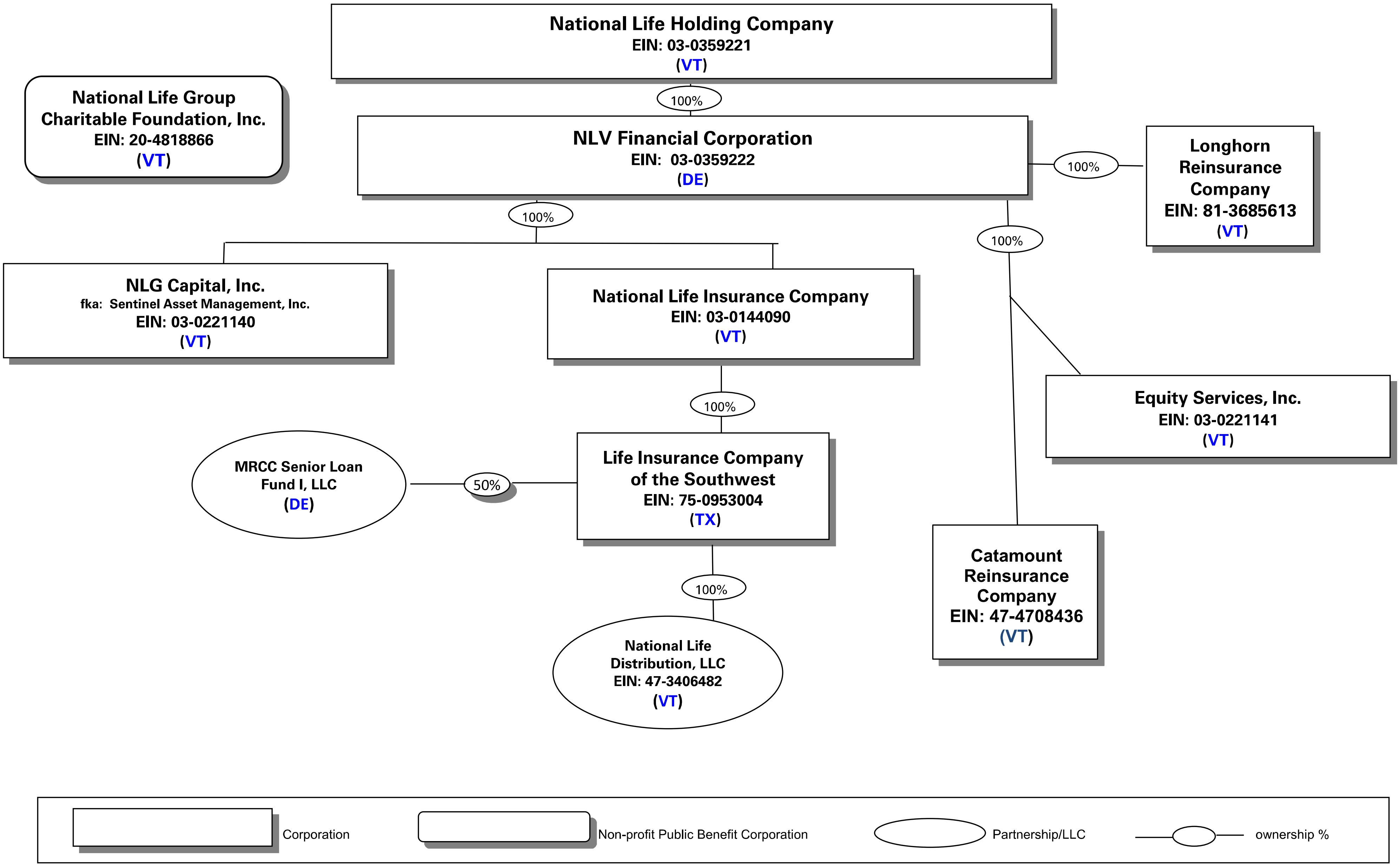
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51

R - Registered - Non-domiciled RRGs 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 6


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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO

AUGUST FILING

9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1.

2.

3.

4.

5.

6.

8.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 6 6 8 0 2 0 2 2 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 6 6 8 0 2 0 2 2 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 6 6 8 0 2 0 2 2 4 4 5 0 0 0 0 2
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	6 6 6 8 0 2 0 2 2 4 4 6 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 6 6 8 0 2 0 2 2 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 6 6 8 0 2 0 2 2 4 4 8 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	6 6 6 8 0 2 0 2 2 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Items not allocated	7,916,515	21,517	7,894,998	3,080,595
2505.	Miscellaneous	31,870,629	462,271	31,408,358	6,518
2597.	Summary of remaining write-ins for Line 25 from overflow page	39,787,144	483,787	39,303,357	3,087,113

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Accumulated post-retirement benefits	1,508,775	1,574,811
2505.	Provision for sales practice litigation	2,102,859	2,135,822
2506.	Guaranty fund	58,583	62,320
2507.	Commission accumulation liability	136,740	147,429
2508.	Accrued interest on death claims	1,801,292	1,511,544
2509.	Miscellaneous	57,430,288	3,538,184
2597.	Summary of remaining write-ins for Line 25 from overflow page	63,038,537	8,970,110

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous deductions	(181,653)	(73,254)	(268,457)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(181,653)	(73,254)	(268,457)

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	53,161,834	53,247,826
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	656,598	4,471,100
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	(159,300)
5.	Deduct amounts received on disposals	0	1,220,700
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,618,888	3,177,092
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	52,199,544	53,161,834
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	52,199,544	53,161,834

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	486,022,838	428,663,197
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	26,700,000	91,915,200
	2.2 Additional investment made after acquisition	2,401,622	666,134
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	797,216
7.	Deduct amounts received on disposals	6,696,490	36,018,909
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)	508,427,970	486,022,838
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	508,427,970	486,022,838
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	508,427,970	486,022,838

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	198,788,094	214,746,595
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	2,500,000
	2.2 Additional investment made after acquisition	654,166	5,318,536
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	14,317	27,109
5.	Unrealized valuation increase (decrease)	(434,019)	9,341,823
6.	Total gain (loss) on disposals	0	(705,298)
7.	Deduct amounts received on disposals	4,093,925	22,919,625
8.	Deduct amortization of premium and depreciation	1,320,837	2,692,736
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	6,828,310
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	193,607,796	198,788,094
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	193,607,796	198,788,094

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	8,018,812,609	7,417,693,375
2.	Cost of bonds and stocks acquired	183,548,121	933,448,372
3.	Accrual of discount	5,630,629	11,514,439
4.	Unrealized valuation increase (decrease)	(207,936,754)	313,660,682
5.	Total gain (loss) on disposals	(1,738,583)	12,289,052
6.	Deduct consideration for bonds and stocks disposed of	183,741,813	662,055,998
7.	Deduct amortization of premium	6,879,020	13,208,092
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	3,919,874	2,040,726
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,585,941	7,511,505
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,806,361,256	8,018,812,609
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	7,806,361,256	8,018,812,609

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)	3,511,919,713	28,355,974	54,458,042	21,317,186	3,511,919,713	3,507,134,831	0	3,502,250,620
2. NAIC 2 (a)	2,236,036,530	70,404,429	24,839,502	(11,348,867)	2,236,036,530	2,270,252,590	0	2,238,024,451
3. NAIC 3 (a)	172,260,764	7,684,400	2,766,356	(15,542,734)	172,260,764	161,636,074	0	211,078,370
4. NAIC 4 (a)	37,623,291	4,097,645	280,594	5,046,901	37,623,291	46,487,243	0	36,706,317
5. NAIC 5 (a)	4,722,144	0	255,184	(1,037,429)	4,722,144	3,429,531	0	9,777,853
6. NAIC 6 (a)	10,115,922	0	7,334,598	1,039,700	10,115,922	3,821,024	0	10,003,281
7. Total Bonds	5,972,678,364	110,542,448	89,934,276	(525,243)	5,972,678,364	5,992,761,293	0	6,007,840,892
PREFERRED STOCK								
8. NAIC 1	1,962,125	0	0	0	1,962,125	1,962,125	0	1,962,125
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,962,125	0	0	0	1,962,125	1,962,125	0	1,962,125
15. Total Bonds and Preferred Stock	5,974,640,489	110,542,448	89,934,276	(525,243)	5,974,640,489	5,994,723,418	0	6,009,803,017

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	82,013,403
2.	Cost Paid/(Consideration Received) on additions	29,897,278
3.	Unrealized Valuation increase/(decrease)	(71,265,366)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	5,543,367
6.	Considerations received/(paid) on terminations	30,317,729
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	15,870,953
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	15,870,953

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				352,956
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(166,000)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	19,720			
	3.12 Section 1, Column 15, prior year	65,325	(45,605)		
	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	(45,605)	
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	19,720			
	3.24 Section 1, Column 19, prior year plus	65,325			
	3.25 SSAP No. 108 adjustments	0	(45,605)	(45,605)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(440,975)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(440,975)			
	4.23 SSAP No. 108 adjustments	0	(440,975)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				186,956
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				186,956

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	15,974,861	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	186,954	
3.	Total (Line 1 plus Line 2)		16,161,815
4.	Part D, Section 1, Column 6	31,518,580	
5.	Part D, Section 1, Column 7	(15,356,765)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	16,199,925	
8.	Part B, Section 1, Column 13	186,954	
9.	Total (Line 7 plus Line 8)		16,386,879
10.	Part D, Section 1, Column 9	31,743,645	
11.	Part D, Section 1, Column 10	(15,356,765)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	151,128	
14.	Part B, Section 1, Column 20	84,000	
15.	Part D, Section 1, Column 12	235,128	
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	0	116,300,000
2.	Cost of cash equivalents acquired	181,500,000	615,400,000
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	175,800,000	731,700,000
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)	5,700,000	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,700,000	0

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	Location 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Home Office	Montpelier	VT	01/01/1957	Various	0	0	0	70,459
0199999. Acquired by Purchase					0	0	0	70,459
0399999 - Totals					0	0	0	70,459

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0329769	HOUSTON	TX		06/23/2022	4.870	26,700,000	0	56,200,000
329754C	TORRANCE	CA		09/30/2021	4.670	0	1,371,985	89,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						26,700,000	1,371,985	145,200,000
0899999. Total Mortgages in good standing						26,700,000	1,371,985	145,200,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						26,700,000	1,371,985	145,200,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329555	FRESNO	CA		10/02/2000		2,562,511	0	0	0	0	0	0	0	145,427	0	0	0
0329590	SCOTTSDALE	AZ		09/17/2002		583,980	0	0	0	0	0	0	0	174,578	0	0	0
0329591	DAVIDSON	NC		09/12/2003		899,120	0	0	0	0	0	0	0	51,027	0	0	0
0329593	KIRKLAND	WA		11/27/2002		1,794,007	0	0	0	0	0	0	0	54,002	0	0	0
0329608	HAMPTON	VA		02/02/2004		786,654	0	0	0	0	0	0	0	85,798	0	0	0
0329626	LOUISBURG	NC		09/24/2004		1,949,476	0	0	0	0	0	0	0	49,116	0	0	0
0329658	TIMONIUM	MD		07/10/2006		2,411,454	0	0	0	0	0	0	0	62,002	0	0	0
0329665	AUSTELL	GA		09/21/2006		5,875,634	0	0	0	0	0	0	0	109,423	0	0	0
0329710	SALEM	NH		09/12/2012		5,846,176	0	0	0	0	0	0	0	64,419	0	0	0
0329712	MINNEAPOLIS	MN		12/28/2012		6,122,526	0	0	0	0	0	0	0	46,703	0	0	0
0329714	COLUMBUS	OH		02/08/2013		7,501,475	0	0	0	0	0	0	0	84,703	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		4,507,678	0	0	0	0	0	0	0	155,762	0	0	0
0329717	LINCOLN	NE		07/16/2013		10,530,780	0	0	0	0	0	0	0	113,863	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		3,314,810	0	0	0	0	0	0	0	108,240	0	0	0
0329721	FT WORTH	TX		02/21/2014		7,773,442	0	0	0	0	0	0	0	87,714	0	0	0
0329723	MADISON	WI		07/31/2014		5,594,132	0	0	0	0	0	0	0	36,693	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		13,173,752	0	0	0	0	0	0	0	66,796	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		21,703,666	0	0	0	0	0	0	0	145,107	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		7,791,640	0	0	0	0	0	0	0	110,025	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		9,386,863	0	0	0	0	0	0	0	63,327	0	0	0
0329730	WAYZATA	MN		10/01/2015		10,486,023	0	0	0	0	0	0	0	141,236	0	0	0
0329733	ESTES PARK	CO		10/03/2016		7,827,385	0	0	0	0	0	0	0	169,614	0	0	0
0329734	EDINA	MN		10/14/2016		7,993,864	0	0	0	0	0	0	0	107,538	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329735	NORTH CHICAGO	IL		08/31/2016		18,411,235	0	0	0	0	0	0	0	90,298	0	0	0
0329737	SEATTLE	WA		09/27/2016		18,053,674	0	0	0	0	0	0	0	101,281	0	0	0
0329739	PHOENIX	AZ		08/04/2017		16,375,934	0	0	0	0	0	0	0	131,754	0	0	0
0329740	HILLSBORO	OR		11/17/2017		10,422,567	0	0	0	0	0	0	0	73,363	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		5,506,678	0	0	0	0	0	0	0	72,475	0	0	0
0329744	THE COLONY	TX		06/14/2018		4,685,053	0	0	0	0	0	0	0	25,035	0	0	0
0329745	CARROLLTON	TX		06/15/2018		7,355,557	0	0	0	0	0	0	0	39,303	0	0	0
0329747	GRETNA	NE		02/07/2019		10,969,154	0	0	0	0	0	0	0	50,900	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		18,576,881	0	0	0	0	0	0	0	88,280	0	0	0
0329752	OMAHA	NE		12/03/2019		15,588,578	0	0	0	0	0	0	0	86,436	0	0	0
0329753	RANCHO CUCAMONGA	CA		12/08/2020		5,000,000	0	0	0	0	0	0	0	47,008	0	0	0
0329755	OLIVETTE	MO		12/30/2020		10,304,290	0	0	0	0	0	0	0	54,791	0	0	0
0329759	LENEXA	KS		05/17/2021		18,819,273	0	0	0	0	0	0	0	92,358	0	0	0
0329760	LOUISVILLE	KY		05/19/2021		11,296,112	0	0	0	0	0	0	0	104,091	0	0	0
0329767	LINCOLN	NE		07/01/2021		10,274,472	0	0	0	0	0	0	0	76,814	0	0	0
0299999. Mortgages with partial repayments						328,056,506	0	0	0	0	0	0	0	3,367,300	0	0	0
0599999 - Totals						328,056,506	0	0	0	0	0	0	0	3,367,300	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
716500-00-4	Centerbridge Capital Prtner II	Wilmington	DE	Centerbridge Capital Prtner II	.	05/09/2011	3	0	33,266	0	0	0.230
720500-00-8	Centerbridge Capital Ptner III	Wilmington	DE	Centerbridge Capital Ptner III	.	05/21/2015	3	0	188,536	0	0	0.170
718900-00-4	LS Power Equity Ptners III	Wilmington	DE	LS Power Equity Ptners III	.	03/11/2014		0	49,158	0	0	0.500
719700-00-7	North Haven Credit Ptners II	Wilmington	DE	North Haven Credit Ptners II	.	12/01/2014	2	0	198,414	0	0	2.080
721400-00-0	TA Subordinated Debt FD IV	Wilmington	DE	TA Subordinated Debt FD IV	.	02/22/2016	2	0	87,500	0	0	0.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	556,874	0	0	XXX
4899999. Total - Unaffiliated								0	556,874	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	556,874	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
716500-00-4	Centerbridge Capital Prtner II	Wilmington	DE	Capital Distribution	05/09/2011	04/12/2022	223,435	0	0	0	0	0	0	223,435	199,991	0	0	0	23,444
720500-00-8	Centerbridge Capital Ptner III	Wilmington	DE	Capital Distribution	05/21/2015	05/17/2022	1,933,908	0	0	0	0	0	0	1,933,908	277,207	0	0	0	1,656,701
714100-00-5	EnerTech Capital Partners III	Wilmington	DE	Capital Distribution	11/06/2007	05/17/2022	350,106	0	0	0	0	0	0	350,106	207,500	0	0	0	142,606
718900-00-4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014	04/15/2022	102,668	0	0	0	0	0	0	102,668	36,506	0	0	0	66,162
717400-00-6	MSouth Equity Partners II LP	Wilmington	DE	Capital Distribution	02/29/2012	05/03/2022	21,101	0	0	0	0	0	0	21,101	0	0	0	0	21,101
716300-00-9	Newstone Capital Partners II	Wilmington	DE	Capital Distribution	03/14/2011	05/16/2022	15,148	0	0	0	0	0	0	(1,286)	15,148	0	0	0	(16,434)
719700-00-7	North Haven Credit Ptners II	Wilmington	DE	Capital Distribution	12/01/2014	04/20/2022	412,418	0	0	0	0	0	0	412,418	303,500	0	0	0	108,918
714200-00-3	Northstar Mezzanine Partners V	Wilmington	DE	Capital Distribution	11/28/2007	04/11/2022	296,603	0	0	0	0	0	0	123,051	235,947	0	0	0	(112,896)
718400-00-5	Northstar Mezzanine Pters VI	Wilmington	DE	Capital Distribution	11/26/2013	04/05/2022	1,100,720	0	0	0	0	0	0	905,852	650,344	0	0	0	255,508
721500-00-7	TA XII-A LP	Wilmington	DE	Capital Distribution	02/22/2016	06/13/2022	1,312,500	0	0	0	0	0	0	1,312,500	504,000	0	0	0	808,500
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,768,607	0	0	0	0	0	0	5,383,753	2,430,143	0	0	0	2,953,610
716600-00-2	Siguler Guff Distressed RE Opportunities Fund	Wilmington	DE	Capital Distribution	04/11/2011	06/01/2022	316,000	0	0	0	0	0	0	316,000	309,680	0	0	0	6,320
2199999. Joint Venture Interests - Real Estate - Unaffiliated							316,000	0	0	0	0	0	0	316,000	309,680	0	0	0	6,320
4899999. Total - Unaffiliated							6,084,607	0	0	0	0	0	0	5,699,753	2,739,823	0	0	0	2,959,930
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							6,084,607	0	0	0	0	0	0	5,699,753	2,739,823	0	0	0	2,959,930

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38379C-N6-9	GOVERNMENT NATIONAL MORTGAGE SERIES 201483 CLASS TZ 2.500% 11/16/43		06/01/2022	Interest Capitalization		274,602	274,602	0	1.A
38380B-HG-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016145 CLASS MZ 3.000% 10/20/46		06/01/2022	Interest Capitalization		18,129	18,129	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		06/01/2022	Interest Capitalization		20,505	20,505	0	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		06/01/2022	Interest Capitalization		24,151	24,151	0	1.A
38382J-S5-6	Government National Mortgage SERIES 2020138 CLASS NZ 1.500% 09/20/50		06/01/2022	Interest Capitalization		1,265	1,265	0	1.A
38382J-WF-9	Government National Mortgage SERIES 2020140 CLASS Z 1.000% 09/20/50		06/01/2022	Interest Capitalization		2,159	2,159	0	1.A
38382L-UQ-2	Government National Mortgage SERIES 2020183 CLASS UZ 1.000% 12/20/50		06/01/2022	Interest Capitalization		129	129	0	1.A
38382L-UR-0	Government National Mortgage SERIES 2020183 CLASS ZT 1.000% 12/20/50		06/01/2022	Interest Capitalization		109	109	0	1.A
38382N-JR-9	Government National Mortgage A SERIES 202127 CLASS MZ 1.000% 02/20/51		06/01/2022	Interest Capitalization		200	200	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						341,249	341,249	0	XXX
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		06/01/2022	Interest Capitalization		49,527	49,527	0	1.A
3136AK-QA-4	FNR SERIES 201442 CLASS BZ 3.000% 07/25/44		06/01/2022	Interest Capitalization		27,030	27,030	0	1.A
3136B5-HK-4	Fannie mae SERIES 201935 CLASS LZ 3.000% 07/25/49		06/01/2022	Interest Capitalization		16,654	16,654	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		06/01/2022	Interest Capitalization		69,545	69,545	0	1.A
3136BF-EL-3	FANNIE MAE SERIES 20218 CLASS Z 0.750% 03/25/51		06/01/2022	Interest Capitalization		851	851	0	1.A
3137F9-6H-9	Freddie Mac SERIES 5072 CLASS Z 1.000% 02/25/51		06/01/2022	Interest Capitalization		494	494	0	1.A
3137F9-BD-2	Freddie Mac SERIES 5072 CLASS Z 1.000% 01/25/51		06/01/2022	Interest Capitalization		500	500	0	1.A
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		06/01/2022	Interest Capitalization		66,368	66,368	0	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		06/01/2022	Interest Capitalization		29,152	29,152	0	1.A
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU 3.103% 07/01/43		04/29/2022	Citigroup Global		779,920	1,000,000	12,498	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,040,041	1,260,121	12,498	XXX
01748T-AC-5	ALLEGION US HOLDING CO 5.411% 07/01/32		06/07/2022	JP Morgan		1,999,960	2,000,000	0	2.B FE
02666T-AD-9	AMERICAN HOMES 4 RENT 3.375% 07/15/51		05/26/2022	Seaport Group		2,213,790	3,000,000	38,250	2.C FE
04433L-AA-0	ASHLAND LLC 3.375% 09/01/31		05/27/2022	MIZUHO		862,500	1,000,000	8,438	3.A FE
045054-AP-8	Ashtead Capital 2.450% 08/12/31		06/30/2022	Goldman Sachs & Company		2,311,470	3,000,000	29,196	2.C FE
058498-AX-4	Ball Corp 3.125% 09/15/31		06/13/2022	Goldman Sachs & Company		2,365,620	3,000,000	23,438	3.A FE
12527G-AE-3	CF INDUSTRIES INC 5.375% 03/15/44		06/15/2022	Goldman Sachs & Company		5,429,140	5,500,000	71,069	2.C FE
15135B-AT-8	CENTENE CORP 4.625% 12/15/29		06/13/2022	Goldman Sachs & Company		2,725,500	3,000,000	0	3.A FE
17136M-AB-8	CHURCH & DWIGHT CO INC 5.000% 06/15/52		05/18/2022	Wells Fargo		1,999,020	2,000,000	0	2.A FE
174610-BE-4	CITIZENS FINANCIAL GROUP 5.641% 05/21/37		05/26/2022	Morgan Stanley DWD		3,542,600	3,500,000	1,880	2.B FE
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 12/28/30		05/19/2022	Direct-Private Placement		2,000,000	2,000,000	0	2.B FE
29250R-AP-1	Enbridge Energy Partners 7.500% 04/15/38		06/03/2022	Goldman Sachs & Company		2,443,900	2,000,000	21,667	2.A FE
316773-CH-1	Fifth Third Bancorp 8.250% 03/01/38		05/31/2022	Keybanc Capital Markets		1,344,610	1,000,000	20,854	2.B FE
36186C-BY-8	Ally Financial 8.000% 11/01/31		05/27/2022	JP Morgan		2,369,200	2,000,000	13,333	2.C FE
38239P-AA-5	GOODMAN US FIN FIVE LLC 4.625% 05/04/32		04/28/2022	JP Morgan		7,860,685	7,875,000	0	2.A FE
403949-AH-3	HF SINCLAIR CORP 4.500% 10/01/30		04/27/2022	Tax Free Exchange		998,472	1,000,000	0	2.C FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		04/29/2022	Deutsche Bank		275,420	281,041	1,345	1.A FE
44107T-AZ-9	HOST HOTELS & RESORTS LP 3.500% 09/15/30		06/17/2022	Goldman Sachs & Company		1,695,597	1,981,000	18,682	2.C FE
44107T-BA-3	HOST HOTELS & RESORTS LP 2.900% 12/15/31		06/28/2022	Various		3,652,695	4,500,000	48,696	2.C FE
49326E-EN-9	Keycorp 4.789% 06/01/33		05/17/2022	UBS		2,000,140	2,000,000	0	2.A FE
50212Y-AF-1	LPL HOLDINGS INC 4.375% 05/15/31		06/13/2022	Goldman Sachs & Company		850,780	1,000,000	3,646	3.B FE
527298-BQ-5	LEVEL 3 FINANCING INC 3.875% 11/15/29		06/13/2022	Goldman Sachs & Company		2,534,640	3,000,000	9,688	2.C FE
53079E-BN-3	Liberty Mutual Group 5.500% 06/15/52		06/01/2022	Credit Suisse		2,993,370	3,000,000	0	2.B FE
620076-BW-8	Motorola Inc 5.600% 06/01/32		06/13/2022	Janney Montgomery		989,160	1,000,000	2,333	2.C FE
62944T-AF-2	NVR Inc 3.000% 05/15/30		04/29/2022	UBS		3,328,358	3,720,000	52,080	2.A FE
65249B-AA-7	News Corp 3.875% 05/15/29		06/13/2022	Goldman Sachs & Company		880,000	1,000,000	3,229	3.A FE
693475-BE-4	PNC Financial Services Group 4.626% 06/06/33		06/01/2022	Seaport Group		2,003,180	2,000,000	0	1.G FE
70450Y-AM-5	PayPal Holdings Inc 5.050% 06/01/52		05/17/2022	Seaport Group		2,473,650	2,500,000	0	1.G FE
718547-AN-2	PHILLIPS 66 4.900% 10/01/46		05/05/2022	Tax Free Exchange		118,917	127,000	588	2.A FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		05/26/2022	Various		3,364,640	3,400,000	17,786	2.B FE
84346L-AA-8	SOUTHERN NATURAL GAS 4.800% 03/15/47		06/01/2022	JP Morgan		811,085	865,000	8,996	2.A FE
845743-BW-2	Southwestern Pub Svc Co 5.150% 06/01/52		05/23/2022	Bank of America		2,984,100	3,000,000	0	1.G FE
92840V-AE-2	VISTRA OPERATIONS CO LLC 4.300% 07/15/29		06/03/2022	Goldman Sachs & Company		1,866,340	2,000,000	33,922	2.C FE
98956P-AB-8	Zimmer Holdings Inc 5.750% 11/30/39		06/13/2022	Janney Montgomery		2,010,680	2,000,000	4,792	2.B FE
000000-00-0	Stora Enso OYJ 7.250% 04/15/36	D	06/07/2022	Colliers Securities		584,000	500,000	5,438	2.C FE
00176P-AL-6	American Money Management Cor SERIES 201619A CLASS BR 2.863% 10/16/28	D	05/20/2022	Citigroup Global		740,100	750,000	2,311	1.A FE

STATEMENT AS OF JUNE 30, 2022 OF THE National Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05464H-AB-6	AXIS SPECIALTY FINAN PLC 5.150% 04/01/45	D	06/07/2022	Seaport Group		954,120	1,000,000	9,728	2.A FE
29278G-AY-4	ENEL FINANCE INTL NV 5.500% 06/15/52	D	06/08/2022	JP Morgan		987,840	1,000,000	0	2.A FE
42772G-AB-8	HERO Funding Trust SERIES 20181A CLASS A2 4.670% 09/20/48	D	04/29/2022	Deutsche Bank		1,109,735	1,112,517	6,331	1.A FE
47047R-AG-1	Jamestown CLO Ltd SERIES 202218A CLASS B2 4.970% 07/25/35	D	05/13/2022	Credit Suisse		10,000,000	10,000,000	0	1.C FE
55819Q-BE-6	Madison Park Funding Ltd SERIES 201519A CLASS B2R2 3.064% 01/22/28	D	05/02/2022	Janney Montgomery		495,000	500,000	498	1.D FE
55822G-AL-8	Madison Park Funding Ltd SERIES 202257A CLASS C2 5.312% 07/27/34	D	05/24/2022	JP Morgan		4,500,000	4,500,000	0	1.F FE
62582P-AA-8	MUNICH RE 5.875% 05/23/42	D	05/18/2022	Citigroup Global		2,000,000	2,000,000	0	1.F FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	06/01/2022	Taxable Exchange		4,097,645	4,604,095	0	4.B FE
94949L-AN-0	Wellfleet CLO Ltd SERIES 20162A CLASS A2R 2.716% 10/20/28	D	05/10/2022	RBC Capital Markets		393,500	400,000	793	1.A FE
Q5426#-AB-9	L&K Finance Pty Ltd Series J 4.720% 06/12/28	D	05/31/2022	Taxable Exchange		4,000,000	4,000,000	0	2.A FE
Q5426#-AC-7	L&K Finance Pty Ltd Series K 4.820% 06/12/30	D	05/31/2022	Taxable Exchange		4,000,000	4,000,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						109,161,159	113,615,653	459,007	XXX
2509999997. Total - Bonds - Part 3						110,542,449	115,217,023	471,505	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						110,542,449	115,217,023	471,505	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
31338#-11-2	FHLB - Boston Class B		04/07/2022	Direct-Private Placement	26,187.000	2,618,700		0	
	NAC Holdings LTD	D	06/01/2022	Taxable Exchange	77,757.000	2,332,710		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,951,410	XXX	0	XXX
024071-81-3	American Funds American Balance		06/30/2022	Prudential Securities Inc	13,544.630	404,195		0	.
06828M-87-6	Baron Funds Emerging Markets Institutional		06/24/2022	Prudential Securities Inc	2,023.540	29,837		0	.
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		06/30/2022	Prudential Securities Inc	10,794.080	56,815		0	.
298706-82-1	American Funds Europacific growth fund		06/30/2022	Prudential Securities Inc	10,280.490	534,650		0	.
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		06/01/2022	Prudential Securities Inc	7,748.733	529,084		0	.
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		06/01/2022	Prudential Securities Inc	5.161	737		0	.
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		06/30/2022	Prudential Securities Inc	5,670.593	61,183		0	.
411512-52-8	Harbor Funds Capital Appreciation		06/28/2022	Prudential Securities Inc	2,495.460	175,844		0	.
55273H-35-3	MFS Value Fund R6		06/28/2022	Prudential Securities Inc	3,390.030	169,603		0	.
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		06/30/2022	Prudential Securities Inc	8,256.380	424,772		0	.
921909-78-4	Vanguard Total Intl Stock Inde		06/30/2022	Prudential Securities Inc	192.220	22,209		0	.
921937-60-3	Vanguard Total Bond Market Ind		06/30/2022	Prudential Securities Inc	5,275.750	53,950		0	.
922040-10-0	Vanguard Institutional Index I		06/30/2022	Prudential Securities Inc	115.800	37,745		0	.
922908-88-4	Vanguard Extended Market Index		06/30/2022	Prudential Securities Inc	3,924.970	426,007		0	.
957663-66-9	Western Asset Funds Core Plus Bond I		06/30/2022	Prudential Securities Inc	994.860	10,049		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,936,680	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						7,888,090	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						7,888,090	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						7,888,090	XXX	0	XXX
6009999999 - Totals						118,430,539	XXX	471,505	XXX

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194S-PD-4	Government National Mortgage A AU4920 3.020% 09/15/41		06/01/2022	Paydown		46,390	46,390	47,246	47,073	0	(682)	0	(682)	0	46,390	0	0	0	584	09/15/2041	1.A
3620A7-ZK-4	Government National Mortgage A 721746 4.000% 08/15/40		06/01/2022	Paydown		89,176	89,176	93,266	93,023	0	(3,846)	0	(3,846)	0	89,176	0	0	0	1,433	08/15/2040	1.A
36225A-WN-6	Government Natl Mtg Assn Pool 780653 6.500% 10/15/27		06/01/2022	Paydown		5,266	5,266	5,245	5,249	0	17	0	17	0	5,266	0	0	0	141	10/15/2027	1.A
36241L-UE-4	Government National Mortgage A GN 783281 4.500% 07/15/40		06/01/2022	Paydown		152,262	152,262	162,492	161,907	0	(9,645)	0	(9,645)	0	152,262	0	0	0	2,763	07/15/2040	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.212% 10/16/48		06/01/2022	Paydown		0	0	1,280	1,143	0	(1,143)	0	(1,143)	0	0	0	0	0	80	10/16/2048	1.A
38374E-DL-8	Government Natl Mtg Assn REMIC Ser 2003-102 Cl JC 5.500% 11/16/33		06/01/2022	Paydown		92,593	92,593	93,374	92,698	0	(105)	0	(105)	0	92,593	0	0	0	2,211	11/16/2033	1.A
38374N-HE-0	Government Natl Mtg Assn REMIC Ser 2006-27 Cl ZB 6.500% 06/20/36		06/01/2022	Paydown		365,305	365,305	373,749	368,190	0	(2,884)	0	(2,884)	0	365,305	0	0	0	10,391	06/20/2036	1.A
38374U-AR-2	Government Natl Mtg Assn REMIC Ser 2009-39 Cl PE 4.500% 03/20/39		06/01/2022	Paydown		965,262	965,262	963,151	963,010	0	2,253	0	2,253	0	965,262	0	0	0	17,355	03/20/2039	1.A
38374U-WN-7	Government Natl Mtg Assn REMIC Ser 2009-42 Cl MZ 5.000% 06/20/39		06/01/2022	Paydown		141,634	141,634	140,367	140,782	0	852	0	852	0	141,634	0	0	0	3,000	06/20/2039	1.A
38374X-TY-1	Government Natl Mtg Assn REMIC Ser 2009-23 Cl BC 4.500% 04/20/39		06/01/2022	Paydown		73,143	73,143	72,915	72,953	0	190	0	190	0	73,143	0	0	0	1,336	04/20/2039	1.A
38375D-Z7-6	Government Natl Mtg Assn REMIC Ser 2009-58 Cl ME 4.500% 07/16/39		06/01/2022	Paydown		641,525	641,525	632,503	638,427	0	3,097	0	3,097	0	641,525	0	0	0	11,533	07/16/2039	1.A
38376J-DQ-4	Government Natl Mtg Assn REMIC Ser 2009-106 Cl B 4.000% 09/16/24		06/01/2022	Paydown		206,963	206,963	200,398	205,809	0	1,153	0	1,153	0	206,963	0	0	0	3,320	09/16/2024	1.A
38379X-V5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 201693 CLASS LB 3.000% 07/20/46		06/01/2022	Paydown		186,554	186,554	189,178	187,761	0	(1,207)	0	(1,207)	0	186,554	0	0	0	2,154	07/20/2046	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		06/01/2022	Paydown		165,797	165,797	164,819	165,219	0	578	0	578	0	165,797	0	0	0	2,253	08/20/2048	1.A
38381T-KZ-7	Government National Mortgage SERIES 201929 CLASS JY 4.500% 03/20/49		06/01/2022	Paydown		492,614	492,614	519,265	501,413	0	(8,798)	0	(8,798)	0	492,614	0	0	0	9,151	03/20/2049	1.A
38381V-BT-6	Government National Mortgage SERIES 201952 CLASS AF 2.045% 04/16/49		06/16/2022	Paydown		506,611	506,611	506,374	506,445	0	166	0	166	0	506,611	0	0	0	1,497	04/16/2049	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,131,095	4,131,095	4,165,622	4,151,102	0	(20,004)	0	(20,004)	0	4,131,095	0	0	0	69,202	XXX	XXX
31283G-3V-7	Federal Home Ln Mtg Corp Pool G00812 6.500% 04/01/26		06/01/2022	Paydown		1,174	1,174	1,196	1,183	0	(9)	0	(9)	0	1,174	0	0	0	28	04/01/2026	1.A
3128M7-T9-7	FREDDIE MAC G05676 4.000% 11/01/39		06/01/2022	Paydown		409,056	409,056	427,719	426,236	0	(17,180)	0	(17,180)	0	409,056	0	0	0	6,940	11/01/2039	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		06/01/2022	Paydown		361,276	361,276	352,301	352,895	0	8,382	0	8,382	0	361,276	0	0	0	5,238	11/01/2040	1.A
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		06/01/2022	Paydown		181,813	181,813	185,648	185,370	0	(3,557)	0	(3,557)	0	181,813	0	0	0	2,233	04/01/2042	1.A
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000% 12/01/44		06/01/2022	Paydown		11,844	11,844	12,124	12,110	0	(265)	0	(265)	0	11,844	0	0	0	139	12/01/2044	1.A
3128S2-RN-3	FREDDIE MAC T61393 3.000% 10/01/42		06/01/2022	Paydown		255,457	255,457	262,442	262,134	0	(6,677)	0	(6,677)	0	255,457	0	0	0	3,195	10/01/2042	1.A
3128S2-SG-7	FREDDIE MAC T61419 3.000% 11/01/42		06/01/2022	Paydown		29,359	29,359	30,162	30,122	0	(762)	0	(762)	0	29,359	0	0	0	359	11/01/2042	1.A
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		06/01/2022	Paydown		7,990	7,990	8,208	8,198	0	(208)	0	(208)	0	7,990	0	0	0	99	11/01/2042	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		06/01/2022	Paydown		129,685	129,685	128,469	128,557	0	1,128	0	1,128	0	129,685	0	0	0	1,289	01/01/2043	1.A
312931-A6-5	FREDDIE MAC A84529 4.500% 02/01/39		06/01/2022	Paydown		124,362	124,362	121,253	121,450	0	2,911	0	2,911	0	124,362	0	0	0	1,894	02/01/2039	1.A
312933-A7-9	FREDDIE MAC A86330 4.500% 05/01/39		06/01/2022	Paydown		25,648	25,648	25,007	25,046	0	602	0	602	0	25,648	0	0	0	478	05/01/2039	1.A
3132GR-HF-1	FREDDIE MAC Q06230 3.500% 02/01/42		06/01/2022	Paydown		29,223	29,223	30,305	30,225	0	(1,002)	0	(1,002)	0	29,223	0	0	0	427	02/01/2042	1.A
3132GS-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		06/01/2022	Paydown		276,091	276,091	284,977	284,389	0	(8,298)	0	(8,298)	0	276,091	0	0	0	3,779	04/01/2042	1.A
3132J6-GQ-1	Federal Home Loan Mtg Corp Q15206 2.500% 01/01/43		06/01/2022	Paydown		299,169	299,169	292,250	292,801	0	6,367	0	6,367	0	299,169	0	0	0	3,416	01/01/2043	1.A
3136AC-7M-7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS) 1AC 3.352% 02/25/43		06/01/2022	Paydown		1,149,592	1,149,592	1,173,065	1,171,602	0	(22,010)	0	(22,010)	0	1,149,592	0	0	0	19,274	02/25/2043	1.A
3136AX-NU-5	FANNIE MAE SERIES 201757 CLASS FA 2.033% 08/25/57		06/25/2022	Paydown		620,477	620,477	617,374	618,550	0	1,927	0	1,927	0	620,477	0	0	0	1,842	08/25/2057	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136B3-4D-9	FANNIE MAE SERIES 20199 CLASS GF 2.083% 03/25/49		06/25/2022	Paydown		265,599	265,599	265,205	265,413	0	187	0	187	0	265,599	0	0	0	716	03/25/2049	1.A
3136B3-N2-2	FANNIE MAE SERIES 201910 CLASS F 2.083% 03/25/49		06/25/2022	Paydown		608,021	608,021	607,166	607,768	0	253	0	253	0	608,021	0	0	0	1,820	03/25/2049	1.A
3136B4-VX-3	Fannie mae SERIES 201926 CLASS FM 2.083% 06/25/49		06/25/2022	Paydown		205,098	205,098	204,841	204,990	0	108	0	108	0	205,098	0	0	0	609	06/25/2049	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 Cl BL 4.000% 11/15/40		06/01/2022	Paydown		692,228	692,228	656,319	682,816	0	9,412	0	9,412	0	692,228	0	0	0	11,348	11/15/2040	1.A
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 Cl PY 4.000% 02/15/42		06/01/2022	Paydown		113,805	113,805	114,445	113,836	0	(32)	0	(32)	0	113,805	0	0	0	2,159	02/15/2042	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		06/01/2022	Paydown		155,456	155,456	157,345	155,956	0	(500)	0	(500)	0	155,456	0	0	0	2,765	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		06/01/2022	Paydown		98,160	98,160	103,981	100,473	0	(2,313)	0	(2,313)	0	98,160	0	0	0	1,743	01/15/2049	1.A
3137FL-2T-0	FREDDIE MAC SERIES 4863 CLASS EB 4.500% 03/15/49		06/01/2022	Paydown		624,404	624,404	661,209	637,954	0	(13,550)	0	(13,550)	0	624,404	0	0	0	11,337	03/15/2049	1.A
3137FL-LV-4	FREDDIE MAC SERIES 4869 CLASS NB 4.500% 01/15/49		06/01/2022	Paydown		504,629	504,629	533,172	514,919	0	(10,290)	0	(10,290)	0	504,629	0	0	0	7,035	01/15/2049	1.A
3137FL-YN-8	FREDDIE MAC SERIES KF61 CLASS A 2.163% 03/25/29		06/25/2022	Paydown		1,322,567	1,322,567	1,322,567	1,322,567	0	0	0	0	0	1,322,567	0	0	0	3,616	03/25/2029	1.A
31384U-WS-9	Federal Natl Mtg Assn Pool 534457 6.500% 10/01/28		06/01/2022	Paydown		23,625	23,625	23,681	23,592	0	34	0	34	0	23,625	0	0	0	639	10/01/2028	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		06/01/2022	Paydown		167,562	167,562	165,074	165,199	0	2,363	0	2,363	0	167,562	0	0	0	1,989	01/01/2043	1.A
3138EP-QJ-6	FNMA AL 6756 3.903% 03/01/45		06/01/2022	Paydown		53,040	53,040	57,814	56,869	0	(3,829)	0	(3,829)	0	53,040	0	0	0	812	03/01/2045	1.A
3138L6-4X-3	Fannie Mae AM6237 4.150% 07/01/44		06/01/2022	Paydown		37,575	37,575	39,213	38,857	0	(1,282)	0	(1,282)	0	37,575	0	0	0	656	07/01/2044	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		06/01/2022	Paydown		30,657	30,657	34,087	33,383	0	(2,726)	0	(2,726)	0	30,657	0	0	0	528	07/01/2044	1.A
3138L7-AD-8	Fannie Mae 3.750% 08/01/34		06/01/2022	Paydown		40,326	40,326	40,856	40,647	0	(321)	0	(321)	0	40,326	0	0	0	636	08/01/2034	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		06/01/2022	Paydown		18,596	18,596	20,250	19,838	0	(1,242)	0	(1,242)	0	18,596	0	0	0	320	11/01/2039	1.A
3138L8-W8-3	FNMA 3.410% 01/01/32		06/01/2022	Paydown		19,872	19,872	20,753	20,401	0	(529)	0	(529)	0	19,872	0	0	0	285	01/01/2032	1.A
3138LH-5J-9	Fannie Mae AN5348 3.700% 04/01/47		06/01/2022	Paydown		43,616	43,616	43,943	43,896	0	(280)	0	(280)	0	43,616	0	0	0	679	04/01/2047	1.A
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		06/01/2022	Paydown		17,711	17,711	17,031	17,103	0	608	0	608	0	17,711	0	0	0	252	12/01/2045	1.A
3138M0-BE-9	Fannie Mae AO8136 3.000% 08/01/42		06/01/2022	Paydown		306,489	306,489	314,391	313,788	0	(7,299)	0	(7,299)	0	306,489	0	0	0	3,940	08/01/2042	1.A
3138NY-W3-5	Fannie Mae AR2465 2.500% 01/01/43		06/01/2022	Paydown		144,353	144,353	145,887	145,794	0	(1,441)	0	(1,441)	0	144,353	0	0	0	1,499	01/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		06/01/2022	Paydown		25,389	25,389	24,897	24,935	0	454	0	454	0	25,389	0	0	0	275	02/01/2043	1.A
3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		06/01/2022	Paydown		16,748	16,748	18,268	18,197	0	(1,449)	0	(1,449)	0	16,748	0	0	0	371	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 Cl DB 6.000% 12/25/32		06/01/2022	Paydown		5,333	5,333	5,465	5,369	0	(36)	0	(36)	0	5,333	0	0	0	133	12/25/2032	1.A
31392U-RR-7	Federal Home Ln Mtg Corp REMIC Ser 2501 Cl GE 6.000% 09/15/32		06/01/2022	Paydown		47,916	47,916	48,859	48,059	0	(144)	0	(144)	0	47,916	0	0	0	1,189	09/15/2032	1.A
31393C-PX-5	Federal Natl Mtg Assn REMIC Ser 2003-55 Cl UE 5.500% 06/25/33		06/01/2022	Paydown		49,912	49,912	50,068	49,845	0	67	0	67	0	49,912	0	0	0	1,123	06/25/2033	1.A
31394B-5Q-3	Federal Natl Mtg Assn REMIC Ser 2005-7 Cl ZB 6.000% 02/25/35		06/01/2022	Paydown		360,439	360,439	353,635	356,848	0	3,590	0	3,590	0	360,439	0	0	0	8,747	02/25/2035	1.A
31394D-YS-3	Federal Natl Mtg Assn REMIC Ser 2005-52 Cl PV 5.500% 05/25/35		06/01/2022	Paydown		696,499	696,499	696,608	694,854	0	1,645	0	1,645	0	696,499	0	0	0	15,476	05/25/2035	1.A
31394L-JD-5	Federal Home Ln Mtg Corp SERIES 2691 CLASS ZM 4.500% 10/15/33		06/01/2022	Paydown		157,209	157,209	156,556	156,847	0	363	0	363	0	157,209	0	0	0	2,537	10/15/2033	1.A
31394R-LB-3	Federal Home Ln Mtg Corp REMIC Ser 2752 Cl CZ 5.000% 02/15/34		06/01/2022	Paydown		683,478	683,478	677,318	679,581	0	3,897	0	3,897	0	683,478	0	0	0	12,610	02/15/2034	1.A
31395B-DF-7	Federal Natl Mtg Assn REMIC Ser 2006-9 Cl AM 5.500% 03/25/36		06/01/2022	Paydown		23,545	23,545	22,537	23,245	0	300	0	300	0	23,545	0	0	0	501	03/25/2036	1.A
31395D-BL-2	Federal Natl Mtg Assn REMIC Ser 2006-40 Cl EU 6.000% 05/25/36		06/01/2022	Paydown		113,984	113,984	112,096	112,932	0	1,051	0	1,051	0	113,984	0	0	0	2,757	05/25/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
31395D-SY-6	Federal Natl Mtg Assn REMIC Ser 2006-35 Cl MJ 6.000% 05/25/36		06/01/2022	Paydown		36,460	36,460	35,896	36,206	0	255	0	255	0	36,460	0	0	0	836	05/25/2036	1.A
31395E-UL-9	Federal Home Ln Mtg Corp REMIC Ser 2841 Cl Z 6.000% 08/15/34		06/01/2022	Paydown		85,114	85,114	86,399	85,226	0	(112)	0	(112)	0	85,114	0	0	0	1,904	08/15/2034	1.A
31395J-ZL-3	Federal Home Ln Mtg Corp REMIC Ser 2891 Cl ME 5.000% 11/15/34		06/01/2022	Paydown		133,147	133,147	134,978	133,644	0	(497)	0	(497)	0	133,147	0	0	0	2,700	11/15/2034	1.A
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 Cl EH 6.500% 07/25/36		06/01/2022	Paydown		62,507	62,507	64,265	63,270	0	(763)	0	(763)	0	62,507	0	0	0	1,380	07/25/2036	1.A
31395P-WU-2	Federal Home Ln Mtg Corp REMIC Ser 2950 Cl LH 5.500% 03/15/35		06/01/2022	Paydown		193,585	193,585	193,615	193,305	0	280	0	280	0	193,585	0	0	0	4,400	03/15/2035	1.A
31395V-GT-0	Federal Home Ln Mtg Corp REMIC Ser 2989 Cl WG 5.500% 06/15/35		06/01/2022	Paydown		134,604	134,604	135,193	134,621	0	(17)	0	(17)	0	134,604	0	0	0	3,111	06/15/2035	1.A
31395W-MR-5	Federal Home Ln Mtg Corp REMIC Ser 3002 Cl NE 5.000% 07/15/35		06/01/2022	Paydown		205,348	205,348	208,172	206,191	0	(843)	0	(843)	0	205,348	0	0	0	4,588	07/15/2035	1.A
31395X-N4-3	Federal Home Ln Mtg Corp REMIC Ser 3015 Cl GM 5.000% 08/15/35		06/01/2022	Paydown		85,846	85,846	84,961	85,447	0	399	0	399	0	85,846	0	0	0	1,729	08/15/2035	1.A
31396F-G4-9	Federal Home Ln Mtg Corp REMIC Ser 3068 Cl ZD 4.500% 11/15/35		06/01/2022	Paydown		160,355	160,355	153,833	158,967	0	1,388	0	1,388	0	160,355	0	0	0	2,923	11/15/2035	1.A
31396J-2V-6	Federal Home Ln Mtg Corp REMIC Ser 3127 Cl HZ 6.000% 03/15/36		06/01/2022	Paydown		168,998	168,998	166,513	167,663	0	1,335	0	1,335	0	168,998	0	0	0	4,214	03/15/2036	1.A
31396K-FU-1	Federal Natl Mtg Assn REMIC Ser 2006-73 Cl ZH 6.500% 08/25/36		06/01/2022	Paydown		22,868	22,868	23,309	22,887	0	(19)	0	(19)	0	22,868	0	0	0	615	08/25/2036	1.A
31396K-G4-8	Federal Natl Mtg Assn REMIC Ser 2006-88 Cl AZ 6.500% 09/25/36		06/01/2022	Paydown		116,446	116,446	117,197	116,175	0	270	0	270	0	116,446	0	0	0	3,092	09/25/2036	1.A
31396K-L3-4	Federal Natl Mtg Assn REMIC Ser 2006-89 Cl BD 6.500% 09/25/36		06/01/2022	Paydown		70,236	70,236	71,816	70,129	0	107	0	107	0	70,236	0	0	0	1,547	09/25/2036	1.A
31396L-CS-7	Federal Natl Mtg Assn REMIC Ser 2006-96 Cl B 6.500% 10/25/46		06/01/2022	Paydown		2,582	2,582	2,617	2,605	0	(23)	0	(23)	0	2,582	0	0	0	70	10/25/2046	1.A
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 Cl D 6.500% 08/25/36		06/01/2022	Paydown		12,407	12,407	12,360	12,356	0	50	0	50	0	12,407	0	0	0	301	08/25/2036	1.A
31396Q-Q9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 Cl JB 4.000% 09/25/29		06/01/2022	Paydown		158,470	158,470	149,358	154,480	0	3,990	0	3,990	0	158,470	0	0	0	2,596	09/25/2029	1.A
31396T-SL-8	Federal Home Ln Mtg Corp REMIC Ser 3171 Cl DE 6.000% 06/15/36		06/01/2022	Paydown		42,167	42,167	42,048	42,062	0	105	0	105	0	42,167	0	0	0	1,146	06/15/2036	1.A
31396T-UC-5	Federal Home Ln Mtg Corp REMIC Ser 3171 Cl MJ 6.000% 06/15/36		06/01/2022	Paydown		135,320	135,320	135,849	135,240	0	80	0	80	0	135,320	0	0	0	3,100	06/15/2036	1.A
31396V-X9-4	Federal Natl Mtg Assn REMIC Ser 2007-38 Cl ZB 6.000% 05/25/37		06/01/2022	Paydown		13,648	13,648	12,817	13,308	0	341	0	341	0	13,648	0	0	0	330	05/25/2037	1.A
31396W-UB-0	Federal Natl Mtg Assn REMIC Ser 2007-63 Cl AZ 6.000% 07/25/37		06/01/2022	Paydown		20,271	20,271	19,013	19,689	0	582	0	582	0	20,271	0	0	0	540	07/25/2037	1.A
31396X-HW-7	Federal Natl Mtg Assn REMIC Ser 2007-77 Cl DC 6.000% 08/25/37		06/01/2022	Paydown		31,411	31,411	30,748	31,087	0	323	0	323	0	31,411	0	0	0	783	08/25/2037	1.A
31397A-6C-2	Federal Home Ln Mtg Corp REMIC Ser 3209 Cl TZ 5.000% 08/15/36		06/01/2022	Paydown		101,162	101,162	97,570	99,327	0	1,835	0	1,835	0	101,162	0	0	0	1,974	08/15/2036	1.A
31397H-ZK-7	Federal Home Ln Mtg Corp REMIC Ser 3329 Cl WN 6.000% 06/15/37		06/01/2022	Paydown		519,903	519,903	521,122	519,357	0	547	0	547	0	519,903	0	0	0	12,187	06/15/2037	1.A
31397L-C8-0	Federal Natl Mtg Assn REMIC Ser 2008-53 Cl GZ 6.000% 03/25/38		06/01/2022	Paydown		124,115	124,115	117,589	120,712	0	3,403	0	3,403	0	124,115	0	0	0	3,171	03/25/2038	1.A
31397P-V3-1	Federal Home Ln Mtg Corp REMIC Ser 3405 Cl DZ 5.000% 01/15/38		06/01/2022	Paydown		20,653	20,653	20,563	20,602	0	51	0	51	0	20,653	0	0	0	431	01/15/2038	1.A
31397Q-W5-3	Federal Natl Mtg Assn REMIC Ser 2010-151 Cl BL 4.000% 01/25/31		06/01/2022	Paydown		499,452	499,452	496,330	497,549	0	1,902	0	1,902	0	499,452	0	0	0	8,206	01/25/2031	1.A
31397R-ZH-2	Federal Home Ln Mtg Corp REMIC Ser 3441 Cl AX 4.500% 04/15/38		06/01/2022	Paydown		101,571	101,571	97,127	99,874	0	1,697	0	1,697	0	101,571	0	0	0	1,911	04/15/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398F-5C-1	Federal Home Ln Mtg Corp REMIC Ser 2009-99 Cl DH 4.500% 10/25/39		06/01/2022	Paydown		52,922	52,922	50,408	52,106	0	815	0	815	0	52,922	0	0	0	971	10/25/2039	1.A
31398K-KJ-8	Federal Home Ln Mtg Corp REMIC Ser 3591 Cl GJ 4.000% 10/15/24		06/01/2022	Paydown		146,974	146,974	144,035	146,355	0	619	0	619	0	146,974	0	0	0	2,432	10/15/2024	1.A
31398K-ZC-7	Federal Home Ln Mtg Corp REMIC Ser 3598 Cl MB 4.500% 10/15/37		06/01/2022	Paydown		88,498	88,498	85,663	87,483	0	1,015	0	1,015	0	88,498	0	0	0	1,717	10/15/2037	1.A
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 Cl SD 4.376% 12/25/40		06/25/2022	Paydown		0	0	62,041	56,606	0	(56,606)	0	(56,606)	0	0	0	0	0	7,528	12/25/2040	1.A
31398W-5J-9	Federal Home Ln Mtg Corp REMIC Ser 3626 Cl DB 5.000% 01/15/40		06/01/2022	Paydown		212,133	212,133	213,459	212,482	0	(348)	0	(348)	0	212,133	0	0	0	4,517	01/15/2040	1.A
31398W-V4-3	Federal Home Ln Mtg Corp REMIC Ser 3654 Cl DB 5.000% 10/15/29		04/01/2022	Paydown		193,495	193,495	200,661	193,499	0	(3)	0	(3)	0	193,495	0	0	0	2,661	10/15/2029	1.A
31405F-D4-1	Federal Natl Mtg Assn Pool 787723 6.500% 01/01/33		06/01/2022	Paydown		6,513	6,513	6,787	6,745	0	(232)	0	(232)	0	6,513	0	0	0	174	01/01/2033	1.A
31407B-TX-7	Federal Natl Mtg Assn Pool 825966 5.000% 07/01/35		06/01/2022	Paydown		21,093	21,093	19,776	19,993	0	1,100	0	1,100	0	21,093	0	0	0	424	07/01/2035	1.A
31412P-CF-6	Federal Natl Mtg Assn 930770 4.500% 03/01/29		06/01/2022	Paydown		63,450	63,450	62,240	62,609	0	841	0	841	0	63,450	0	0	0	1,223	03/01/2029	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		06/01/2022	Paydown		301,262	301,262	308,606	307,843	0	(6,580)	0	(6,580)	0	301,262	0	0	0	3,051	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		06/01/2022	Paydown		258,275	258,275	252,505	252,969	0	5,307	0	5,307	0	258,275	0	0	0	3,194	02/01/2043	1.A
31417K-LX-3	Fannie Mae AC1241 5.000% 07/01/39		06/01/2022	Paydown		17,670	17,670	18,046	18,012	0	(341)	0	(341)	0	17,670	0	0	0	366	07/01/2039	1.A
31418A-DV-7	Federal Natl Mtg Assn MA1015 3.000% 03/01/42		06/01/2022	Paydown		113,586	113,586	113,356	113,356	0	231	0	231	0	113,586	0	0	0	1,373	03/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500% 12/01/42		06/01/2022	Paydown		390,498	390,498	394,647	394,427	0	(3,929)	0	(3,929)	0	390,498	0	0	0	3,671	12/01/2042	1.A
31419B-7B-5	Fannie Mae AE1789 4.000% 10/01/40		06/01/2022	Paydown		223,790	223,790	226,657	226,379	0	(2,589)	0	(2,589)	0	223,790	0	0	0	3,684	10/01/2040	1.A
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		06/01/2022	Paydown		79,025	79,025	74,882	75,158	0	3,867	0	3,867	0	79,025	0	0	0	1,152	09/01/2040	1.A
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.319% 10/25/52		06/25/2022	Paydown		9,552	9,552	10,475	9,167	0	(878)	0	(878)	0	9,552	0	0	0	169	10/25/2052	1.B
35563C-AS-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A3 4.440% 11/25/52		06/25/2022	Paydown		48,964	48,964	54,588	54,259	0	(5,295)	0	(5,295)	0	48,964	0	0	0	873	11/25/2052	1.B
574204-WG-4	MARYLAND ST DEPT TRANSN CONS 4.350% 06/15/22		06/15/2022	Maturity		2,000,000	2,000,000	1,996,260	1,999,820	0	180	0	180	0	2,000,000	0	0	0	43,500	06/15/2022	1.B FE
626207-YF-5	MUNICIPAL ELEC AUTH GA 6.637% 04/01/57		04/01/2022	Redemption 100.0000		181,000	181,000	212,279	208,711	0	(177)	0	(177)	0	208,534	0	(27,534)	(27,534)	6,006	04/01/2057	1.G FE
911760-JT-4	US Dept Veterans Affairs Vendee Mtg Tr 1997-1 Cl 1A 6.967% 04/15/26		06/01/2022	Paydown		1,257	1,257	1,257	1,254	0	3	0	3	0	1,257	0	0	0	36	04/15/2026	1.A
92261U-AC-8	VA Vende Mtg Trust REMIC Ser 2008-1 Cl AI 0.210% 01/15/37		05/01/2022	Paydown		0	0	23,544	14,479	0	(14,479)	0	(14,479)	0	0	0	0	0	815	01/15/2037	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						19,254,660	19,254,660	19,431,467	19,403,330	0	(122,395)	0	(122,395)	0	19,282,194	0	(27,534)	(27,534)	311,054	XXX	XXX
00111@-AA-2	AES Hawaii Inc 6.870% 06/30/22		06/30/2022	Redemption 100.0000		248,000	248,000	248,000	248,000	0	0	0	0	0	248,000	0	0	0	8,519	06/30/2022	5.C
00176@-AA-4	AMF Florence 3.210% 12/31/35		06/30/2022	Redemption 100.0000		33,598	33,598	33,598	33,598	0	0	0	0	0	33,598	0	0	0	539	12/31/2035	2.C PL
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		06/30/2022	Redemption 100.0000		89,000	89,000	89,000	89,000	0	0	0	0	0	89,000	0	0	0	2,078	06/30/2033	2.C PL
023771-S2-5	American Airlines Inc 3.250% 04/15/30		04/15/2022	Redemption 100.0000		99,325	99,325	99,325	99,325	0	0	0	0	0	99,325	0	0	0	1,614	04/15/2030	3.A FE
02660T-EQ-2	AMERICAN HOME MORTGAGE INVESTM SERIES 20052 CLASS 4A1 4.367% 09/25/45		06/01/2022	Paydown		69,924	69,924	68,143	69,026	0	898	0	898	0	69,924	0	0	0	906	09/25/2045	1.A FM
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		06/30/2022	Redemption 100.0000		175,073	175,073	175,073	175,073	0	0	0	0	0	175,073	0	0	0	7,178	09/30/2023	2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50		06/15/2022	Various		60,335	60,335	72,777	71,235	0	(207)	0	(207)	0	71,027	0	(10,692)	(10,692)	1,666	06/15/2050	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		06/15/2022	Redemption 100.0000		12,711	12,711	12,711	12,711	0	0	0	0	0	12,711	0	0	0	188	11/15/2032	1.F
08861@-AA-7	Walgreen Company 6.043% 08/15/31		06/15/2022	Redemption 100.0000		37,120	37,120	37,120	37,120	0	0	0	0	0	37,120	0	0	0	936	08/15/2031	2.B FE
10240*-AA-7	Bowie Acquisitions LLC 3.920% 09/30/38		06/30/2022	Redemption 100.0000		24,566	24,566	24,566	24,566	0	0	0	0	0	24,566	0	0	0	481	09/30/2038	2.C PL
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/15/2022	Redemption 100.0000		20,141	20,141	21,011	20,854	0	(36)	0	(36)	0	20,818	0	(676)	(676)	332	12/15/2032	1.F FE
12647P-AA-6	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A1 3.000% 08/25/43		06/01/2022	Paydown		102,348	102,348	102,556	102,246	0	102	0	102	0	102,348	0	0	0	1,374	08/25/2043	1.A
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		06/01/2022	Paydown		13,160	13,160	13,390	13,187	0	(27)	0	(27)	0	13,160	0	0	0	182	02/25/2045	1.A
12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		06/15/2022	Redemption 100.0000		5,498	5,498	5,498	5,498	0	0	0	0	0	5,498	0	0	0	76	03/31/2044	1.E
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 2.499% 02/10/51		06/01/2022	Paydown		36,902	36,902	36,141	36,536	0	367	0	367	0	36,902	0	0	0	411	02/10/2051	1.A FM
22944@-AA-9	Fusco Park Street Series 2008 A-1 6.460% 07/15/26		06/15/2022	Redemption 100.0000		281,432	281,432	281,432	281,432	0	0	0	0	0	281,432	0	0	0	7,498	07/15/2026	1.G Z
22959#-AA-9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/38		06/30/2022	Redemption 100.0000		55,639	55,639	55,639	55,639	0	0	0	0	0	55,639	0	0	0	1,494	09/30/2038	2.A PL
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2I 4.030% 11/20/47		05/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	151	11/20/2047	2.B FE
25048#-AA-5	DesertLink LLC 2.570% 12/18/50		06/30/2022	Redemption 100.0000		79,813	79,813	79,813	79,813	0	0	0	0	0	79,813	0	0	0	1,026	12/18/2050	1.F PL
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.328% 07/25/48		04/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	162	07/25/2048	2.A FE
30288*-AE-0	FLNG Liquefaction 2 LLC 4.390% 12/31/38		06/30/2022	Redemption 100.0000		40,600	40,600	40,600	40,600	0	0	0	0	0	40,600	0	0	0	891	12/31/2038	2.B FE
31953*-AL-6	BNSF Railway Series A Note A-16 5.960% 10/15/27		05/15/2022	Redemption 100.0000		65,226	65,226	65,226	65,226	0	0	0	0	0	65,226	0	0	0	1,958	10/15/2027	1.C
31953*-AM-4	BNSF Railway Series B Note B-16 5.960% 10/15/27		05/15/2022	Redemption 100.0000		6,469	6,469	6,469	6,469	0	0	0	0	0	6,469	0	0	0	192	10/15/2027	1.C
31953*-AN-2	BNSF Railway Series C Note C-16 5.960% 10/15/27		05/15/2022	Redemption 100.0000		43,476	43,476	43,476	43,476	0	0	0	0	0	43,476	0	0	0	1,257	10/15/2027	1.C
31953*-AP-7	BNSF Railway Series D Note D-16 5.960% 10/15/27		05/15/2022	Redemption 100.0000		16,621	16,621	16,621	16,621	0	0	0	0	0	16,621	0	0	0	478	10/15/2027	1.C
31953*-AQ-5	BNSF Railway Series E Note E-16 5.960% 10/15/27		05/15/2022	Redemption 100.0000		22,118	22,118	22,118	22,118	0	0	0	0	0	22,118	0	0	0	646	10/15/2027	1.C
31953*-AR-3	BNSF Railway Series F Note F-16 5.960% 12/13/27		05/15/2022	Redemption 100.0000		20,421	20,421	20,421	20,421	0	0	0	0	0	20,421	0	0	0	589	12/13/2027	1.C
348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50		06/01/2022	Redemption 100.0000		56,575	56,575	68,173	67,397	0	83	0	83	0	67,480	0	(10,905)	(10,905)	0	03/15/2050	1.C FE
37362#-AA-8	Georgia Timber Finance I 5.900% 09/01/22		06/07/2022	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	413,000	09/01/2022	1.D
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		06/15/2022	Paydown		24,968	24,968	24,956	24,957	0	12	0	12	0	24,968	0	0	0	322	04/15/2055	1.C FE
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		06/15/2022	Paydown		77,962	77,962	78,008	78,008	0	(46)	0	(46)	0	77,962	0	0	0	1,147	10/15/2052	1.A FE
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		06/20/2022	Paydown		85,896	85,896	88,020	87,957	0	(2,060)	0	(2,060)	0	85,896	0	0	0	1,543	09/20/2047	1.A FE
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		05/20/2022	Paydown		32,564	32,564	32,549	32,550	0	14	0	14	0	32,564	0	0	0	471	09/20/2040	1.A FE
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		05/20/2022	Paydown		39,058	39,058	39,055	39,055	0	3	0	3	0	39,058	0	0	0	578	09/20/2041	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		05/20/2022	Paydown		60,880	60,880	60,860	60,860	0	19	0	19	0	60,880	0	0	0	868	09/20/2041	1.A FE
42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		06/22/2022	Paydown		21,080	21,080	21,607	21,588	0	(508)	0	(508)	0	21,080	0	0	0	342	09/20/2042	1.A FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		06/20/2022	Paydown		13,034	13,034	12,773	0	0	261	0	261	0	13,034	0	0	0	65	09/20/2048	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		06/20/2022	Paydown		40,267	40,267	41,268	41,243	0	(976)	0	(976)	0	40,267	0	0	0	693	09/20/2048	1.A FE
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		05/20/2022	Paydown		19,512	19,512	19,510	19,510	0	1	0	1	0	19,512	0	0	0	318	09/20/2041	1.A FE
43148#-AA-7	HILL TOP ENERGY 5.830% 12/31/29		06/30/2022	Redemption 100.0000		99,595	99,595	99,595	99,595	0	0	0	0	0	99,595	0	0	0	2,903	12/31/2029	3.A PL
436106-AC-2	HOLLYFRONTIER CORP 4.500% 10/01/30		04/27/2022	Tax Free Exchange		998,472	1,000,000	998,240	998,425	0	47	0	47	0	998,472	0	0	0	23,500	10/01/2030	2.C FE
43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		06/15/2022	Redemption 100.0000		4,643	4,643	4,643	4,643	0	0	0	0	0	4,643	0	0	0	65	10/15/2040	1.F
466313-AG-8	Jabil Circuit Inc 4.700% 09/15/22		05/31/2022	Various		10,087,810	10,000,000	9,800,000	9,980,342	0	11,449	0	11,449	0	9,991,791	0	8,209	8,209	422,032	09/15/2022	2.C FE
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		05/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	62	08/25/2049	2.B FE
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		06/01/2022	Paydown		79,099	79,099	78,913	78,923	0	176	0	176	0	79,099	0	0	0	928	07/25/2043	1.A
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.458% 01/25/47		06/01/2022	Paydown		74,781	74,781	72,819	72,907	0	1,874	0	1,874	0	74,781	0	0	0	1,020	01/25/2047	1.A
477143-AH-4	JetBlue Airways Corporation 2.750% 05/15/32		05/15/2022	Redemption 100.0000		12,193	12,193	11,614	11,659	0	24	0	24	0	11,683	0	510	510	168	05/15/2032	1.F FE
477164-AA-5	JETBLUE AIRWAYS CORP 4.000% 11/15/32		05/15/2022	Redemption 100.0000		73,617	73,617	74,774	74,652	0	(50)	0	(50)	0	74,602	0	(985)	(985)	1,472	11/15/2032	1.F FE
486606-H8-8	Kayne Anderson Midstream Series CC No. RCC-10 3.950% 05/03/22		04/04/2022	Call 100.0000		2,747,748	2,747,748	2,747,748	2,747,748	0	0	0	0	0	2,747,748	0	0	0	31,656	05/03/2022	1.A FE
521615-AA-2	LEA POWER PARTNERS LLC 6.595% 06/15/33		06/15/2022	Call 117.1881		2,742,423	2,340,188	2,498,150	2,495,287	0	(6,270)	0	(6,270)	0	2,489,016	0	(148,829)	(148,829)	479,403	06/15/2033	3.A FE
56602#-AA-8	Marriott International Aka Marbeth Lease Fin Tr 8.550% 11/17/22		06/17/2022	Redemption 100.0000		236,755	236,755	236,755	236,755	0	0	0	0	0	236,755	0	0	0	8,434	11/17/2022	2.C
62927#-AH-9	NFL VENTURES Ser 2015-A Tranche E No. RE-6 3.860% 04/15/41		04/15/2022	Redemption 100.0000		89,270	89,270	89,270	89,270	0	0	0	0	0	89,270	0	0	0	1,723	04/15/2041	1.E FE
64079*-AB-8	Neptune Regional Transmission 6.210% 06/30/27		06/30/2022	Redemption 100.0000		71,534	71,534	71,534	71,534	0	0	0	0	0	71,534	0	0	0	2,221	06/30/2027	1.F PL
651290-AQ-1	Newfield Exploration Co 5.625% 07/01/24		06/10/2022	Call 104.7465		2,618,663	2,500,000	2,550,000	2,513,195	0	(2,210)	0	(2,210)	0	2,510,985	0	(10,985)	(10,985)	251,085	07/01/2024	2.C FE
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540% 09/20/49		05/20/2022	Paydown		5,113	5,113	5,113	5,113	0	0	0	0	0	5,113	0	0	0	97	09/20/2049	1.A FE
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540% 09/20/49		05/20/2022	Paydown		5,509	5,509	5,509	5,509	0	0	0	0	0	5,509	0	0	0	104	09/20/2049	1.A FE
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890% 09/22/53		06/19/2022	Paydown		11,646	11,646	11,646	11,646	0	0	0	0	0	11,646	0	0	0	230	09/22/2053	1.A FE
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890% 09/22/53		06/19/2022	Paydown		7,813	7,813	7,813	7,813	0	0	0	0	0	7,813	0	0	0	154	09/22/2053	1.A FE
718549-AE-8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/46		05/05/2022	Tax Free Exchange		118,917	127,000	118,598	118,863	0	54	0	54	0	118,917	0	0	0	3,826	10/01/2046	2.C FE
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48		06/05/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	175	09/05/2048	2.C FE
747525-AE-3	QUALCOMM Inc 3.000% 05/20/22		05/20/2022	Maturity		1,900,000	1,900,000	1,892,415	1,899,506	0	494	0	494	0	1,900,000	0	0	0	28,500	05/20/2022	1.F FE
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		06/10/2022	Redemption 100.0000		7,233	7,233	7,233	7,233	0	0	0	0	0	7,233	0	0	0	113	02/10/2049	2.A
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		06/30/2022	Various		79,908	79,908	79,908	79,908	0	0	0	0	0	79,908	0	0	0	1,372	05/31/2029	1.D PL
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 2.026% 05/20/35		06/20/2022	Paydown		36,127	36,127	32,774	33,686	0	2,441	0	2,441	0	36,127	0	0	0	116	05/20/2035	1.A FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		06/01/2022	Paydown		123,572	123,572	118,299	118,610	0	4,962	0	4,962	0	123,572	0	0	0	1,802	04/25/2047	1.A
82812#-AA-0	Silver Run Elect 2.570% 12/18/50		06/30/2022	Redemption 100.0000		45,391	45,391	45,391	45,391	0	0	0	0	0	45,391	0	0	0	583	12/18/2050	1.F PL
83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A2I 4.336% 01/20/50		06/20/2022	Paydown		2,500	2,500	2,440	2,442	0	58	0	58	0	2,500	0	0	0	45	01/20/2050	2.B FE
84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36		06/30/2022	Redemption 100.0000		22,915	22,915	22,915	22,915	0	0	0	0	0	22,915	0	0	0	441	06/30/2036	2.C PL
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		04/30/2022	Paydown		37,779	37,779	37,221	37,258	0	520	0	520	0	37,779	0	0	0	1,003	04/30/2049	1.G FE
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		05/20/2022	Paydown		178,837	178,837	178,786	178,784	0	53	0	53	0	178,837	0	0	0	5,079	11/20/2048	1.F FE
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		06/10/2022	Redemption 100.0000		39	39	39	39	0	0	0	0	0	39	0	0	0	1	10/10/2053	1.E FE
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		05/25/2022	Paydown		750	750	798	792	0	(42)	0	(42)	0	750	0	0	0	19	05/25/2046	2.B FE
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A2II 4.940% 11/25/48		05/28/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	309	11/25/2048	2.B FE
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		06/30/2022	Redemption 100.0000		93,785	93,785	93,831	93,792	0	(2)	0	(2)	0	93,789	0	(5)	(5)	2,838	12/30/2023	2.B FE
88159D-AA-3	TES LLC SERIES 20171A CLASS A 4.330% 10/20/47		04/20/2022	Paydown		74,610	74,610	74,600	74,596	0	15	0	15	0	74,610	0	0	0	1,615	10/20/2047	2.A FE
88307*-AA-3	TEXOMA WIND LLC 4.120% 06/30/34		06/30/2022	Redemption 100.0000		106,371	106,371	106,371	106,371	0	0	0	0	0	106,371	0	0	0	2,191	06/30/2034	2.C PL
89407#-AD-0	Transwestern Pipeline Company Series 2 5.890% 05/24/22		05/24/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	58,900	05/24/2022	2.C
91854*-AA-4	Verizon Irving TX CTL Cert No 24 3.620% 08/15/36		06/15/2022	Redemption 100.0000		41,572	41,572	41,572	41,572	0	0	0	0	0	41,572	0	0	0	627	08/15/2036	2.A
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 20181A CLASS A 4.730% 04/30/48		04/30/2022	Paydown		117,165	117,165	117,127	117,119	0	46	0	46	0	117,165	0	0	0	2,771	04/30/2048	1.G FE
94978#-AH-0	CVS Corporation 7.530% 01/10/24		06/10/2022	Redemption 100.0000		139,745	139,745	139,745	139,745	0	0	0	0	0	139,745	0	0	0	4,176	01/10/2024	2.B
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.908% 06/20/44		06/01/2022	Paydown		33,170	33,170	34,341	34,247	0	(1,077)	0	(1,077)	0	33,170	0	0	0	624	06/20/2044	1.A
983793-AH-3	XPO LOGISTICS INC 6.250% 05/01/25		04/09/2022	Call 103.3645		283,219	274,000	273,315	273,523	0	35	0	35	0	273,558	0	442	442	16,735	05/01/2025	4.A FE
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1 1.933% 01/15/29	D	04/15/2022	Paydown		373,089	373,089	373,089	373,089	0	0	0	0	0	373,089	0	0	0	1,505	01/15/2029	1.A FE
08180E-BJ-2	Benefit Street Partners CLO L SERIES 2013IIIA CLASS A 2.136% 07/20/29	D	04/20/2022	Paydown		466,341	466,341	466,434	466,432	0	(91)	0	(91)	0	466,341	0	0	0	2,810	07/20/2029	1.A FE
42772G-AB-8	HERO Funding Trust SERIES 20181A CLASS A2 4.670% 09/20/48	D	06/20/2022	Paydown		46,896	46,896	46,779	0	0	117	0	117	0	46,896	0	0	0	257	09/20/2048	1.A FE
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 1.936% 07/20/29	D	04/20/2022	Paydown		11,096	11,096	11,104	0	0	(8)	0	(8)	0	11,096	0	0	0	79	07/20/2029	1.A FE
69702H-AA-6	Palmer Square Loan Funding Lt SERIES 20214A CLASS A1 1.863% 10/15/29	D	04/15/2022	Paydown		857,884	857,884	857,884	857,884	0	0	0	0	0	857,884	0	0	0	3,998	10/15/2029	1.A FE
81883D-AS-2	Shackleton CLO LTD SERIES 201710A CLASS AR 2.026% 04/20/29	D	04/20/2022	Paydown		169,996	169,996	169,996	169,996	0	0	0	0	0	169,996	0	0	0	957	04/20/2029	1.A FE
949496-BJ-1	Wellfleet CLO Ltd SERIES 20151A CLASS AR4 2.026% 07/20/29	D	04/20/2022	Paydown		168,108	168,108	168,225	168,221	0	(113)	0	(113)	0	168,108	0	0	0	920	07/20/2029	1.A FE
94949L-AL-4	Wellfleet CLO Ltd SERIES 20162A CLASS A1R 2.276% 10/20/28	D	04/20/2022	Paydown		101,782	101,782	101,854	101,851	0	(68)	0	(68)	0	101,782	0	0	0	685	10/20/2028	1.A FE
98420E-AC-9	XLIT LTD 4.450% 03/31/25	D	06/29/2022	Call 102.3364		2,831,647	2,767,000	2,760,664	2,764,274	0	388	0	388	0	2,764,662	0	2,338	2,338	156,654	03/31/2025	1.G FE
G6363#-AP-2	NAC Aviation 29 DAC Series C 6.450% 02/22/24	D	06/01/2022	Taxable Exchange		3,575,538	5,152,014	4,078,334	4,078,334	0	0	0	0	0	4,078,334	0	(502,796)	(502,796)	0	02/22/2024	6. PL

SCHEDULE D - PART 4

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G6363#-AQ-0	NAC Aviation 29 DAC Series D 6.700% 02/22/26	D	06/01/2022	Taxable Exchange		1,789,938	2,579,132	2,041,641	2,041,641	0	0	0	0	0	2,041,641	0	(251,703)	(251,703)	0	02/22/2026	6. PL
G6363#-AW-7	NAC Aviation 29 DAC Series J 4.920% 02/27/26	D	06/01/2022	Taxable Exchange		1,064,878	1,534,390	1,214,623	1,214,623	0	0	0	0	0	1,214,623	0	(149,744)	(149,744)	0	02/27/2026	6. PL
Q8806#-AB-3	TABCORP FINANCE PTY LTD Series D 4.720% 06/12/28	D	05/31/2022	Taxable Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	100,631	06/12/2028	2.C FE
Q8806#-AC-1	TABCORP FINANCE PTY LTD Series E 4.820% 06/12/30	D	05/31/2022	Taxable Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	102,509	06/12/2030	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						54,536,294	56,698,513	54,767,485	54,848,168	0	10,722	0	10,722	0	54,929,541	0	(1,075,821)	(1,075,821)	2,194,292	XXX	XXX
91159J-AA-4	US Bancorp 2.950% 07/15/22		06/15/2022	Call 100.0000		11,500,000	11,500,000	11,379,955	11,492,276	0	6,533	0	6,533	0	11,498,809	0	1,191	1,191	310,979	07/15/2022	1.F FE
1309999999. Subtotal - Bonds - Hybrid Securities						11,500,000	11,500,000	11,379,955	11,492,276	0	6,533	0	6,533	0	11,498,809	0	1,191	1,191	310,979	XXX	XXX
44971#-AA-7	IMA 8.285% 05/30/24		03/31/2022	Redemption 100.0000		4,628	4,628	4,581	4,601	0	2	0	2	0	4,603	0	25	25	88	05/30/2024	4.A PL
44971#-AC-3	IMA 8.285% 05/30/24		03/31/2022	Redemption 100.0000		825	825	816	820	0	0	0	0	0	820	0	4	4	16	05/30/2024	4.A PL
44971#-AD-1	IMA 7.785% 05/30/24		03/31/2022	Redemption 100.0000		844	844	836	839	0	0	0	0	0	840	0	5	5	16	05/30/2024	4.A PL
44971#-AE-9	IMA 8.285% 05/30/24		03/31/2022	Redemption 100.0000		778	778	768	773	0	1	0	1	0	773	0	4	4	15	05/30/2024	4.A PL
51932*-AB-2	4Wall Entertainm LAV GEAR 7.785% 10/31/24		03/31/2022	Redemption 100.0000		5,931	5,931	5,821	5,865	0	5	0	5	0	5,871	0	61	61	111	10/31/2024	5.B PL
51932*-AC-0	4Wall Entertainm LAV GEAR 7.785% 10/31/24		03/31/2022	Redemption 100.0000		1,325	1,325	1,306	1,313	0	1	0	1	0	1,314	0	11	11	25	10/31/2024	5.B PL
88583#-AA-4	3Si 7.846% 06/16/23		05/05/2022	Redemption 100.0000		78,886	78,886	77,308	78,276	0	144	0	144	0	78,420	0	466	466	1,740	06/16/2023	3.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						93,217	93,217	91,436	92,487	0	153	0	153	0	92,641	0	576	576	2,011	XXX	XXX
2509999997. Total - Bonds - Part 4						89,515,266	91,677,485	89,835,965	89,987,363	0	(124,991)	0	(124,991)	0	89,934,280	0	(1,101,588)	(1,101,588)	2,887,538	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						89,515,266	91,677,485	89,835,965	89,987,363	0	(124,991)	0	(124,991)	0	89,934,280	0	(1,101,588)	(1,101,588)	2,887,538	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
024071-81-3	American Funds American Balance		06/30/2022	Prudential Securities Inc	2,335.000	70,670		64,215	78,179	(13,964)	0	0	(13,964)	0	64,215	0	6,456	6,456	302		.
06828M-87-6	Baron Funds Emerging Markets Institutional		06/01/2022	Prudential Securities Inc	121.000	1,749		1,653	2,129	(476)	0	0	(476)	0	1,653	0	96	96	0		.
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		06/03/2022	Prudential Securities Inc	959.000	4,929		5,154	0	0	0	0	0	0	5,154	0	(226)	(226)	73		.
298706-82-1	American Funds Europacific growth fund		04/29/2022	Prudential Securities Inc	67.000	3,834		4,874	4,338	536	0	0	536	0	4,874	0	(1,040)	(1,040)	0		.
315807-83-4	Fidelity Advisors Growth Opportunity		06/30/2022	Prudential Securities Inc	12.000	1,067		1,031	1,676	(645)	0	0	(645)	0	1,031	0	36	36	0		.
411512-52-8	Harbor Funds Capital Appreciation		06/30/2022	Prudential Securities Inc	3,048.000	255,297		225,422	307,529	(82,107)	0	0	(82,107)	0	225,422	0	29,875	29,875	0		.
55273H-35-3	MFS Value Fund R6		06/03/2022	Prudential Securities Inc	5.000	273		224	294	(70)	0	0	(70)	0	224	0	49	49	1		.
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		06/03/2022	Prudential Securities Inc	4,057.000	206,189		176,660	238,151	(61,492)	0	0	(61,492)	0	176,660	0	29,530	29,530	0		.
921909-78-4	Vanguard Total Intl Stock Inde		06/30/2022	Prudential Securities Inc	741.000	84,426		100,207	98,433	(822)	0	0	(822)	0	100,207	0	(15,781)	(15,781)	657		.
921937-60-3	Vanguard Total Bond Market Ind		06/30/2022	Prudential Securities Inc	12,690.000	126,785		138,989	79,884	2,229	0	0	2,229	0	138,989	0	(12,204)	(12,204)	1,009		.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
922040-10-0	Vanguard Institutional Index I		06/30/2022	Prudential Securities Inc	139.000	44,860		49,963	54,855	(6,296)	0	0	(6,296)	0	49,963	0	(5,103)	(5,103)	618		.
922908-88-4	Vanguard Extended Market Index		06/30/2022	Prudential Securities Inc	18,516.000	1,901,380		2,337,488	2,419,785	(208,620)	0	0	(208,620)	0	2,337,488	0	(436,107)	(436,107)	4,584		.
957663-66-9	Western Asset Funds Core Plus Bond I		06/30/2022	Prudential Securities Inc	13,591.000	142,800		164,867	162,004	2,863	0	0	2,863	0	164,867	0	(22,067)	(22,067)	939		.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,844,259	XXX	3,270,747	3,447,257	(368,864)	0	0	(368,864)	0	3,270,747	0	(426,486)	(426,486)	8,183	XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,844,259	XXX	3,270,747	3,447,257	(368,864)	0	0	(368,864)	0	3,270,747	0	(426,486)	(426,486)	8,183	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,844,259	XXX	3,270,747	3,447,257	(368,864)	0	0	(368,864)	0	3,270,747	0	(426,486)	(426,486)	8,183	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,844,259	XXX	3,270,747	3,447,257	(368,864)	0	0	(368,864)	0	3,270,747	0	(426,486)	(426,486)	8,183	XXX	XXX
6009999999 - Totals						92,359,525	XXX	93,106,712	93,434,620	(368,864)	(124,991)	0	(493,855)	0	93,205,027	0	(1,528,074)	(1,528,074)	2,895,721	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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	8,224	0	0	0		0	(5,904)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	1,788	482,098	269.63	0	11,414	0	5,924		5,924	(5,490)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	09/14/2022	621	174,743	281.39	3,396	0	0	27		27	(2,896)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	205	57,386	279.93	1,376	0	0	65		65	(1,153)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	432	116,636	269.99	0	2,756	0	1,489		1,489	(1,268)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	2,980	806,775	270.73	0	19,134	0	8,046		8,046	(11,089)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2022	09/14/2022	3,761	1,058,308	281.39	0	8,670	0	161		161	(8,509)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	2,165	584,528	269.99	0	13,813	0	7,460		7,460	(6,353)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	695	192,168	276.5	0	4,574	0	746		746	(3,829)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2022	12/14/2022	427	118,373	277.22	0	1,907	0	323		323	(1,584)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	16,462	4,456,757	270.73	0	105,700	0	44,446		44,446	(61,255)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	24,953	6,737,060	269.99	0	159,101	0	85,980		85,980	(73,121)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	18,857	5,084,413	269.63	0	120,380	0	62,480		62,480	(57,900)	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	6,219	0	0	40		40	(4,304)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	872	241,736	277.22	5,776	0	0	660		660	(5,928)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	585	154,850	264.7	0	3,396	0	3,567		3,567	171	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	1,141	316,308	277.22	7,558	0	0	864		864	(7,756)	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	50,102	0	0	23		23	(31,443)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	869	234,308	269.63	0	5,548	0	2,879		2,879	(2,668)	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	64,161	0	0	408		408	(44,402)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	10/14/2022	1,550	427,056	275.52	13,555	0	0	805		805	(11,604)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	28,427	7,524,627	264.7	0	174,542	0	173,349		173,349	(1,193)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	862	228,171	264.7	0	5,004	0	5,257		5,257	252	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2022	01/13/2023	357	98,711	276.5	0	2,013	0	383		383	(1,631)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	324	86,284	266.31	0	1,909	0	1,657		1,657	(253)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	528	142,945	270.73	0	3,390	0	1,426		1,426	(1,965)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2022	12/14/2022	813	225,380	277.22	0	3,631	0	615		615	(3,016)	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	4,392	0	0	2		2	(2,756)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	632	176,916	279.93	4,242	0	0	199		199	(3,553)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Suisse Balanced Trend 5 9CCSSODI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	22,961	6,326,215	275.52	151,419	0	0	11,932		11,932	(171,891)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOCZ	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	48,200	0	0	0		0	(32,723)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	955	264,058	276.5	0	6,285	0	1,024		1,024	(5,261)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSODT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	14,058	3,897,159	277.22	93,114	0	0	10,640		10,640	(95,564)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	820	218,374	266.31	0	4,833	0	4,192		4,192	(640)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSODL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	15,465	4,329,117	279.93	103,806	0	0	4,868		4,868	(86,948)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	981	270,285	275.52	6,469	0	0	510		510	(7,344)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	23,699	6,311,281	266.31	0	147,882	0	121,165		121,165	(26,716)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSODY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	14,853	4,106,855	276.5	0	97,755	0	15,933		15,933	(81,822)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	9	9,782	1087	0	89,968	0	45,321		45,321	(44,647)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	7	8,710	1244	0	72,911	0	3,618		3,618	(69,293)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	7	9,051	1293	69,678	0	0	517		517	(41,232)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	9	10,833	1204	93,051	0	0	5,658		5,658	(97,182)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	8	9,854	1232	0	83,149	0	6,765		6,765	(76,384)	0	0	0	0		0001
MSCI Emerging Markets 9MCSSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	711	867,975	1221	68,221	0	0	263		263	(59,020)	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	756	953,626	1261	84,669	0	0	404		404	(51,211)	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	1,087	1,125,382	1035	0	111,474	0	85,084		85,084	(26,391)	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	647	848,961	1312	63,447	0	0	1		1	(22,224)	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/19/2021	11/21/2022	729	925,261	1269	75,460	0	0	1,336		1,336	(53,753)	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/21/2022	03/21/2023	829	924,551	1115	0	85,852	0	29,111		29,111	(56,741)	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	905	920,367	1017	0	96,161	0	84,002		84,002	(12,159)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOKV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	29	127,416	4394	0	1,194,196	0	276,587		276,587	(917,610)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSODA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	35	152,554	4359	1,044,679	0	0	1,175		1,175	(1,901,311)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	10	46,492	4649	370,540	0	0	15,953		15,953	(411,338)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOGO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	29	136,241	4698	1,017,726	0	0	25,748		25,748	(1,068,636)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOMP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	13	48,942	3765	0	505,570	0	525,571		525,571	20,001	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSODY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	21	93,275	4442	651,111	0	0	6,403		6,403	(1,040,751)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOCY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	8	34,870	4359	238,784	0	0	269		269	(434,585)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOFQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	8	36,398	4550	255,152	0	0	7,565		7,565	(360,725)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 FLEX OPTION 9SXFSOLV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	59	230,180	3901	0	2,343,982	0	1,825,219		1,825,219	(518,762)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOMN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	87	327,537	3765	0	3,383,430	0	3,517,283		3,517,283	133,853	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOGM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	9	42,282	4698	315,846	0	0	7,991		7,991	(331,646)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOIX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	19	83,561	4398	0	728,355	0	102,480		102,480	(625,875)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSODW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	29	128,808	4442	899,154	0	0	8,842		8,842	(1,437,228)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOAM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	6	26,246	4374	175,188	0	0	18		18	(315,734)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOHU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	19	88,335	4649	704,026	0	0	30,311		30,311	(781,543)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOMR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	48	180,710	3765	0	1,866,720	0	1,940,570		1,940,570	73,850	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOKX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	17	74,692	4394	0	700,046	0	162,137		162,137	(537,909)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSODS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	53	235,409	4442	1,643,281	0	0	16,160		16,160	(2,626,657)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOEV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	3	13,063	4354	100,818	0	0	4,011		4,011	(172,332)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOJR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	32	139,164	4349	0	1,223,196	0	253,424		253,424	(969,773)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOKS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	3	13,181	4394	0	121,212	0	28,612		28,612	(92,600)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOIS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	3	13,194	4398	0	111,621	0	16,181		16,181	(95,440)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOEW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	23	100,146	4354	750,099	0	0	30,749		30,749	(1,321,213)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOIV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	31	136,336	4398	0	1,188,368	0	167,204		167,204	(1,021,164)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOIT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	13	57,173	4398	0	498,348	0	70,118		70,118	(428,230)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOLZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	34	132,646	3901	0	1,350,769	0	1,051,821		1,051,821	(298,948)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOGQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	24	112,751	4698	842,256	0	0	21,309		21,309	(884,388)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOLX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	7	27,310	3901	0	278,100	0	216,551		216,551	(61,548)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOHS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	34	158,074	4649	1,259,836	0	0	54,241		54,241	(1,398,551)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOKI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2022	03/21/2023	2	8,922	4461	0	78,330	0	13,262		13,262	(65,068)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSODU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	7	31,092	4442	217,037	0	0	2,134		2,134	(346,917)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOMB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	18	70,224	3901	0	715,113	0	556,847		556,847	(158,266)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSODQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	13	48,561	3735	0	526,409	0	543,057		543,057	16,648	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOCU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	71	309,467	4359	2,119,205	0	0	2,384		2,384	(3,856,945)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOKT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	9	39,543	4394	0	370,613	0	85,837		85,837	(284,775)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOAO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	1	4,378	4378	28,958	0	0	3		3	(52,298)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOBK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	8	37,463	4683	268,048	0	0	6,713		6,713	(299,763)	0	0	0	0		0001

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S&P 500 FLEX OPTION 9SXFSOMT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	22	82,825	3765	0	855,580	0	889,428		889,428	33,848	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOFS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	24	109,195	4550	765,456	0	0	22,696		22,696	(1,082,176)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSODE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	19	82,815	4359	567,111	0	0	638		638	(1,032,140)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSORV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023	411	1,717,721	4179	0	167,932	0	58,738		58,738	(109,194)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/12/2023	63	253,505	4024	0	25,425	0	15,354		15,354	(10,071)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/20/2023	22,311	98,122,439	4398	0	8,552,801	0	1,203,387		1,203,387	(7,349,415)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOSV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/13/2022	05/12/2023	1,125	4,526,876	4024	0	454,010	0	274,172		274,172	(179,838)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	9,970	43,456,139	4359	2,975,842	0	0	3,348		3,348	(5,416,020)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOJP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	6,986	31,784,763	4550	2,200,101	0	0	66,064		66,064	(3,150,034)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOBK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/21/2023	507	2,227,586	4394	0	111,337	0	4,098		4,098	(107,239)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023	339	1,491,173	4399	0	136,435	0	30,831		30,831	(105,604)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSORD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/12/2021	11/14/2022	152	712,258	4686	50,664	0	0	1,260		1,260	(56,663)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOKC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2023	288	1,252,475	4349	0	110,344	0	22,808		22,808	(87,536)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOJL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	8,161	36,248,469	4442	2,530,343	0	0	24,883		24,883	(4,044,557)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOJE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	594	2,653,992	4468	177,118	0	0	1,145		1,145	(280,207)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOER	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/21/2022	03/21/2023	16,191	72,230,965	4461	0	6,241,844	0	1,073,603		1,073,603	(5,168,241)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	16,497	71,743,308	4349	0	6,305,960	0	1,306,478		1,306,478	(4,999,483)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	556	2,420,930	4354	188,304	0	0	7,433		7,433	(319,389)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/21/2023	2,978	13,285,394	4461	0	1,148,058	0	197,467		197,467	(950,591)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	808	3,604,633	4461	0	311,495	0	53,577		53,577	(257,917)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOQJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/13/2021	08/12/2022	915	4,088,220	4468	272,833	0	0	1,763		1,763	(431,631)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOJG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	134	599,320	4473	39,583	0	0	252		252	(62,756)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOTY	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	819	3,634,935	4438	259,146	0	0	11,440		11,440	(428,968)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	1,050	4,566,314	4349	0	401,361	0	83,155		83,155	(318,207)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSAOAD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	683	2,973,912	4354	132,044	0	0	408		408	(270,563)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSODF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	8,652	37,672,452	4354	2,930,231	0	0	115,669		115,669	(4,970,059)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	2,394	10,537,598	4402	0	920,876	0	153,203		153,203	(767,673)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	12/21/2021	12/21/2022	17,766	82,598,220	4649	6,616,579	0	0	283,427		283,427	(7,307,840)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOIT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	279	1,310,731	4698	97,388	0	0	2,477		2,477	(102,810)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9SBCS1CT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/13/2022	05/12/2023	1,700	6,840,613	4024	0	686,060	0	414,305		414,305	(271,755)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	729	2,744,532	3765	0	165,498	0	170,928		170,928	5,430	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0UA	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	180	801,198	4451	55,546	0	0	2,360		2,360	(92,716)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0FG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	341	1,283,793	3765	0	134,412	0	137,861		137,861	3,449	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2022	04/21/2023	18,445	81,041,059	4394	0	7,595,500	0	1,759,187		1,759,187	(5,836,313)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	940	4,176,467	4443	308,931	0	0	6,423		6,423	(478,008)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	321	1,460,479	4550	101,356	0	0	3,036		3,036	(144,741)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/19/2021	11/21/2022	552	2,593,274	4698	101,270	0	0	0		0	(105,926)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	272	1,264,591	4649	101,546	0	0	4,339		4,339	(111,884)	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	113,481	0	0	6,448		6,448	(216,980)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/12/2021	11/14/2022	950	4,448,708	4683	318,425	0	0	7,971		7,971	(355,968)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0TL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	1,233	4,605,847	3735	0	504,313	0	515,068		515,068	10,755	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	97,051	0	0	0		0	(162,685)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	2,786	11,626,284	4173	0	1,148,586	0	404,612		404,612	(743,975)	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	1,108,150	0	0	43,744		43,744	(1,879,569)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231	10/21/2021	10/21/2022	3,213	14,618,443	4550	1,011,870	0	0	30,384		30,384	(1,448,763)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	6,263	29,423,323	4698	2,201,807	0	0	55,607		55,607	(2,307,884)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2021	10/21/2022	790	3,594,326	4550	131,156	0	0	11		11	(214,678)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TU	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	134	595,787	4446	43,780	0	0	900		900	(67,842)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/21/2021	10/21/2022	10,511	47,822,738	4550	3,310,229	0	0	99,399		99,399	(4,739,479)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2022	06/14/2023	240	898,937	3746	0	96,770	0	98,817		98,817	2,047	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	2,975	13,871,979	4663	0	1,070,371	0	58,030		58,030	(1,012,341)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/20/2022	05/19/2023	9,506	37,086,328	3901	0	3,776,591	0	2,940,769		2,940,769	(835,823)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	9,525	44,748,069	4698	3,348,588	0	0	84,569		84,569	(3,509,915)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TW	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	789	3,501,787	4438	249,654	0	0	11,021		11,021	(413,255)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	2,476	11,474,007	4634	925,701	0	0	38,563		38,563	(1,034,595)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0BE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	559	2,598,920	4649	113,572	0	0	22		22	(143,413)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2022	03/21/2023	1,619	7,222,650	4461	0	624,146	0	107,354		107,354	(516,792)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	2,164	9,410,955	4349	0	827,187	0	171,378		171,378	(655,809)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9SWFS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	11,016	41,472,927	3765	0	4,393,588	0	4,453,608		4,453,608	60,019	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/20/2023	647	2,845,467	4398	0	139,370	0	1,037		1,037	(138,333)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	312	1,375,655	4409	0	118,577	0	19,486		19,486	(99,091)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DT	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	03/21/2022	03/21/2023	488	2,177,056	4461	0	106,892	0	1,591		1,591	(105,300)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	254	1,024,931	4035	0	100,867	0	60,556		60,556	(40,311)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	530	2,474,708	4669	0	188,609	0	10,103		10,103	(178,506)	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	82,083	0	0	805		805	(130,837)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/19/2023	369	1,439,602	3901	0	150,869	0	114,154		114,154	(36,716)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	398	1,845,474	4637	148,156	0	0	6,133		6,133	(165,624)	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	101,802	0	0	114		114	(183,612)	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	191,385	0	0	19		19	(341,518)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DS	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	02/18/2022	02/21/2023	506	2,200,528	4349	0	115,090	0	2,297		2,297	(112,792)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023	2,725	11,969,808	4393	0	1,106,973	0	252,154		252,154	(854,819)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TS	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	820	3,643,301	4443	269,493	0	0	5,603		5,603	(416,986)	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	2,413,749	0	0	95,281		95,281	(4,094,038)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/19/2023	600	2,340,816	3901	0	145,830	0	81,318		81,318	(64,512)	0	0	0	0		0001
CASH MARGIN	Fixed Annuity Hedge			CASH			0	0		0	0	0	103,942		103,942	0	0	0	0	0		
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										50,579,803	67,567,087	0	30,726,874	XXX	30,726,874	(109,871,101)	0	0	0	0	XXX	XXX
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	25,878		25,878	21,642	0	0	0	0		0001
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/12/2013	12/12/2033	0	100,000,000	9.355	965,000	0	0	478,140		478,140	305,623	0	0	0	0		0001
0029999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Put Options										1,905,000	0	0	504,018	XXX	504,018	327,265	0	0	0	0	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										52,484,803	67,567,087	0	31,230,892	XXX	31,230,892	(109,543,836)	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										50,579,803	67,567,087	0	30,726,874	XXX	30,726,874	(109,871,101)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										1,905,000	0	0	504,018	XXX	504,018	327,265	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										52,484,803	67,567,087	0	31,230,892	XXX	31,230,892	(109,543,836)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Suisse Balanced Trend 5 9CCSS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	2,980	852,518	286.08	0	(2,991)	0	(883)		(883)	2,108	0	0	0	0		0/0
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	765	0	0	0		0	428	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0DP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	205	60,329	294.29	258	0	0	(1)		(1)	310	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	1,141	332,533	291.44	1,409	0	0	(43)		(43)	2,546	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	872	255,444	292.94	893	0	0	(23)		(23)	1,681	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0DN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	632	186,946	295.8	660	0	0	(3)		(3)	807	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	324	90,710	279.97	0	(261)	0	(408)		(408)	(146)	0	0	0	0		0/0
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	1,068	0	0	0		0	861	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2022	12/14/2022	427	124,445	291.44	0	(244)	0	(16)		(16)	228	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0EO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	528	150,279	284.62	0	(640)	0	(200)		(200)	440	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	869	247,595	284.92	0	(858)	0	(398)		(398)	460	0	0	0	0		0/0
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	1,053	0	0	0		0	775	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0FI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	862	241,110	279.71	0	(530)	0	(1,271)		(1,271)	(741)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0EY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	432	122,619	283.84	0	(516)	0	(287)		(287)	229	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0ET	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	1,788	506,826	283.46	0	(2,127)	0	(1,021)		(1,021)	1,106	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0EW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	2,165	617,675	285.3	0	(2,154)	0	(1,170)		(1,170)	984	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	955	279,032	292.18	0	(969)	0	(56)		(56)	914	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2022	01/13/2023	695	202,023	290.68	0	(851)	0	(56)		(56)	794	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0FB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	820	230,756	281.41	0	(502)	0	(867)		(867)	(365)	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	981	285,206	290.73	1,051	0	0	(6)		(6)	1,948	0	0	0	0		0/0
Credit Suisse Balanced Trend 5 9CCSS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	585	162,794	278.28	0	(471)	0	(1,009)		(1,009)	(538)	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/18/2022	02/21/2023	8	10,612	1326	0	(48,757)	0	(2,383)		(2,383)	46,374	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFS0AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	9	11,665	1296	54,702	0	0	(1,751)		(1,751)	60,556	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2021	10/21/2022	7	9,787	1398	37,548	0	0	(137)		(137)	18,985	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/21/2022	01/20/2023	7	9,381	1340	0	(42,860)	0	(1,227)		(1,227)	41,633	0	0	0	0		0/0
MSCI EM FLEX OPTION 9MXFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2022	04/21/2023	9	10,537	1171	0	(53,383)	0	(22,122)		(22,122)	31,260	0	0	0	0		0/0
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	50,627	0	0	(102)		(102)	22,885	0	0	0	0		0/0
MSCI Emerging Markets 9MWFS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	647	918,151	1419	33,393	0	0	0		0	6,421	0	0	0	0		0/0
MSCI Emerging Markets 9MMSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	1,087	1,212,146	1115	0	(69,831)	0	(48,027)		(48,027)	21,805	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MSCI Emerging Markets 9MMSSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/21/2022	03/21/2023	829	995,745	1201	0	(51,946)	0	(12,444)		(12,444)	39,502	0	0	0	0		0/0
MSCI Emerging Markets 9MWFSOAF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	905	990,866	1095	0	(61,092)	0	(51,118)		(51,118)	9,974	0	0	0	0		0/0
MSCI Emerging Markets 9MCSSOAP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	711	938,278	1320	38,366	0	0	(60)		(60)	26,508	0	0	0	0		0/0
MSCI Emerging Markets 9MWFSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/19/2021	11/21/2022	729	1,000,392	1372	42,888	0	0	(395)		(395)	27,790	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOAP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	1	4,644	4644	14,838	0	0	0		0	32,223	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSODV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	7	33,035	4719	112,352	0	0	(511)		(511)	208,847	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOMQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	13	51,859	3989	0	(350,857)	0	(368,043)		(368,043)	(17,186)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	8	37,073	4634	121,168	0	0	(21)		(21)	267,809	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSOAN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	6	28,283	4714	72,384	0	0	0		0	164,739	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOLY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	7	28,929	4133	0	(191,531)	0	(139,325)		(139,325)	52,206	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOMU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	22	85,915	3905	0	(686,114)	0	(717,290)		(717,290)	(31,176)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOGN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	9	44,819	4980	177,165	0	0	(2,855)		(2,855)	187,286	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOCV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	71	335,772	4729	812,024	0	0	(91)		(91)	1,916,415	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOEX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	23	104,042	4524	522,974	0	0	(12,261)		(12,261)	1,046,561	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOKU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	9	41,912	4657	0	(235,532)	0	(39,719)		(39,719)	195,813	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOMC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	18	72,830	4046	0	(571,149)	0	(427,172)		(427,172)	143,977	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOJS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	32	145,635	4551	0	(854,844)	0	(131,429)		(131,429)	723,415	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOFT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	24	113,453	4727	520,200	0	0	(10,292)		(10,292)	803,780	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOKY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	17	77,471	4557	0	(535,945)	0	(101,220)		(101,220)	434,725	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOKW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	29	133,341	4598	0	(849,154)	0	(152,829)		(152,829)	696,326	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXSODR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2022	06/14/2023	13	52,441	4034	0	(326,521)	0	(334,870)		(334,870)	(8,349)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOIU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	13	60,569	4659	0	(310,758)	0	(27,669)		(27,669)	283,089	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSODX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	29	135,249	4664	539,902	0	0	(2,725)		(2,725)	973,006	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOHV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	19	91,648	4824	510,131	0	0	(15,907)		(15,907)	586,291	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOHR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	10	49,314	4931	212,930	0	0	(5,710)		(5,710)	249,479	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSODF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	19	86,028	4528	383,514	0	0	(123)		(123)	783,443	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOFR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	8	38,702	4838	130,776	0	0	(2,201)		(2,201)	214,336	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSODT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	53	255,418	4819	639,991	0	0	(2,511)		(2,511)	1,249,032	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFSOMA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	34	138,814	4083	0	(1,014,781)	0	(750,197)		(750,197)	264,584	0	0	0	0		0/0

STATEMENT AS OF JUNE 30, 2022 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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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	621,634	0	0	(148)		(148)	1,316,646	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0LW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	59	249,746	4233	0	(1,337,147)	0	(941,203)		(941,203)	395,943	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0MO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	87	355,378	4085	0	(1,964,895)	0	(2,069,212)		(2,069,212)	(104,317)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0IY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	19	86,678	4562	0	(549,869)	0	(57,219)		(57,219)	492,649	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0HT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	34	165,424	4865	836,842	0	0	(24,493)		(24,493)	969,426	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0MS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	48	189,095	3939	0	(1,413,120)	0	(1,478,938)		(1,478,938)	(65,818)	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0GP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	29	143,053	4933	636,260	0	0	(10,813)		(10,813)	673,585	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0GR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	24	117,419	4892	575,592	0	0	(10,314)		(10,314)	609,854	0	0	0	0		0/0
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	442,728	0	0	(2,501)		(2,501)	776,376	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SXFS0IW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	31	142,676	4602	0	(830,752)	0	(80,736)		(80,736)	750,016	0	0	0	0		0/0
S&P 500 FLEX OPTION 9SWXS0BL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/12/2021	11/14/2022	8	40,400	5050	117,072	0	0	(1,771)		(1,771)	136,703	0	0	0	0		0/0
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	20,484	0	0	(65)		(65)	37,385	0	0	0	0		0/0
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	1,029,685	0	0	(14,157)		(14,157)	2,273,249	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/21/2021	10/21/2022	10,511	52,126,782	4959	1,177,337	0	0	(18,415)		(18,415)	2,112,498	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0FI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	11,016	45,101,817	4094	0	(2,548,078)	0	(2,573,481)		(2,573,481)	(25,403)	0	0	0	0		0/0
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	1,172,837	0	0	(15,587)		(15,587)	2,639,642	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0RE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/12/2021	11/14/2022	152	756,636	4978	26,791	0	0	(428)		(428)	31,188	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0SW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/13/2022	05/12/2023	1,125	4,885,853	4343	0	(265,068)	0	(134,263)		(134,263)	130,804	0	0	0	0		0/0
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	917,321	0	0	(3,525)		(3,525)	1,816,279	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0RW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023	411	1,827,491	4446	0	(107,663)	0	(27,343)		(27,343)	80,320	0	0	0	0		0/0
S&P 500 OTC Call Option 9SCSS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	6,986	34,486,459	4937	839,717	0	0	(13,290)		(13,290)	1,486,870	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/14/2022	06/14/2023	240	949,858	3958	0	(69,604)	0	(70,777)		(70,777)	(1,172)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/12/2021	11/14/2022	950	4,849,095	5104	119,124	0	0	(1,763)		(1,763)	140,124	0	0	0	0		0/0
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	104,298	0	0	(1,745)		(1,745)	213,074	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	1,050	4,835,271	4605	0	(251,127)	0	(35,994)		(35,994)	215,133	0	0	0	0		0/0
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	700,688	0	0	(13,527)		(13,527)	1,377,312	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/20/2023	22,311	106,462,737	4772	0	(4,131,431)	0	(319,328)		(319,328)	3,812,103	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLS0TR	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	940	4,552,345	4843	120,151	0	0	(910)		(910)	226,591	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	312	1,463,274	4690	0	(70,099)	0	(7,579)		(7,579)	62,520	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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	1,055,121	0	0	(109)		(109)	2,550,153	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0EY	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023	339	1,588,113	4685	0	(82,083)	0	(13,098)		(13,098)	68,985	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLS0TX	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	789	3,816,945	4838	92,422	0	0	(1,791)		(1,791)	208,295	0	0	0	0		0/0
S&P 500 OTC Call Option 9SCTS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	10/21/2021	10/21/2022	3,213	15,349,369	4777	603,273	0	0	(11,211)		(11,211)	976,621	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0IX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	6,263	31,924,327	5097	927,777	0	0	(13,535)		(13,535)	965,395	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0E0	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2022	02/14/2023	2,394	11,433,289	4776	0	(441,405)	0	(43,676)		(43,676)	397,730	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	2,975	15,051,090	5059	0	(448,894)	0	(14,844)		(14,844)	434,049	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0FA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/20/2022	05/19/2023	9,506	40,331,391	4243	0	(2,107,718)	0	(1,482,753)		(1,482,753)	624,965	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1CU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/12/2023	1,700	7,439,166	4376	0	(375,708)	0	(186,443)		(186,443)	189,265	0	0	0	0		0/0
S&P 500 OTC Call Option 9SRBS0IV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	9,525	48,775,430	5121	1,325,975	0	0	(19,105)		(19,105)	1,376,631	0	0	0	0		0/0
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	67,893	0	0	0		0	155,374	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1CW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/12/2023	254	1,090,445	4293	0	(65,779)	0	(34,315)		(34,315)	31,464	0	0	0	0		0/0
S&P 500 OTC Call Option 9SCSS0JS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	398	1,964,807	4937	82,681	0	0	(2,050)		(2,050)	96,679	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSS0TM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	1,233	5,008,853	4062	0	(298,427)	0	(301,226)		(301,226)	(2,799)	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1CE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/21/2023	2,978	13,903,150	4669	0	(791,205)	0	(102,153)		(102,153)	689,051	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLS0UB	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	180	848,817	4716	29,901	0	0	(677)		(677)	60,936	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLS0TV	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	134	632,757	4722	23,538	0	0	(220)		(220)	42,273	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	2,476	12,449,303	5028	411,658	0	0	(9,390)		(9,390)	489,099	0	0	0	0		0/0
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	71,754	0	0	(207)		(207)	136,373	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	808	3,821,994	4730	0	(188,937)	0	(22,794)		(22,794)	166,143	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	530	2,637,137	4976	0	(99,394)	0	(3,452)		(3,452)	95,943	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLS0TT	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	820	3,935,131	4799	117,203	0	0	(956)		(956)	219,151	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/21/2022	03/21/2023	16,191	78,370,593	4840	0	(2,940,823)	0	(324,329)		(324,329)	2,616,494	0	0	0	0		0/0
S&P 500 OTC Call Option 9SCTS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008G0WFHX1UU8231	12/21/2021	12/21/2022	17,766	89,618,988	5044	2,914,500	0	0	(69,561)		(69,561)	3,442,143	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	2,164	9,763,860	4512	0	(623,900)	0	(101,264)		(101,264)	522,636	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1CG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/21/2023	1,619	7,490,611	4627	0	(466,763)	0	(63,556)		(63,556)	403,207	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1CY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/12/2023	63	265,268	4211	0	(18,894)	0	(10,345)		(10,345)	8,549	0	0	0	0		0/0
S&P 500 OTC Call Option 9SSGS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	16,497	77,841,424	4719	0	(3,041,699)	0	(387,365)		(387,365)	2,654,334	0	0	0	0		0/0
S&P 500 OTC Call Option 9SBCS1CS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/21/2023	18,445	87,929,528	4767	0	(3,823,128)	0	(586,129)		(586,129)	3,236,999	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9SBCS1CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	2,786	12,614,507	4528	0	(620,277)	0	(143,332)		(143,332)	476,946	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMLSOTZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	819	3,925,000	4792	109,752	0	0	(2,227)		(2,227)	238,245	0	0	0	0		0/0
S&P 500 OTC Call Option 9SMSSOQK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/13/2021	08/12/2022	915	4,456,160	4870	94,627	0	0	(260)		(260)	183,770	0	0	0	0		0/0
S&P 500 OTC Call Option 9SWFSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023	2,725	12,987,241	4766	0	(556,359)	0	(82,412)		(82,412)	473,947	0	0	0	0		0/0
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										22,421,666	(36,798,415)	0	(15,356,765)	XXX	(15,356,765)	58,597,819	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										22,421,666	(36,798,415)	0	(15,356,765)	XXX	(15,356,765)	58,597,819	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										22,421,666	(36,798,415)	0	(15,356,765)	XXX	(15,356,765)	58,597,819	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										22,421,666	(36,798,415)	0	(15,356,765)	XXX	(15,356,765)	58,597,819	0	0	0	0	XXX	XXX
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	1.82886	0	0	14,673	0		0	0	0	0	0	37,840		91.64
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	(525,800)	(257,410)	(50,490)	29,757		96,229	0	0	0	0	0		91.64
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	1.50486	0	0	14,333	0		0	0	0	0	0	38,279		93.32
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	(541,991)	(259,589)	(51,995)	30,009		97,048	0	0	0	0	0		93.32
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	5,691	0		0	0	0	0	0	48,625		91.11
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	(883,599)	(187,437)	(72,488)	21,668		70,084	0	0	0	0	0		91.11
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	1.41129	0	0	15,210	0		0	0	0	0	0	26,384		89.98
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	(378,405)	(166,959)	(49,149)	19,301		62,437	0	0	0	0	0		89.98
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										(2,329,795)	(871,395)	(174,215)	100,734	XXX	325,798	0	0	0	0	151,128	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,329,795)	(871,395)	(174,215)	100,734	XXX	325,798	0	0	0	0	151,128	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										(2,329,795)	(871,395)	(174,215)	100,734	XXX	325,798	0	0	0	0	151,128	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(2,329,795)	(871,395)	(174,215)	100,734	XXX	325,798	0	0	0	0	151,128	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										72,576,674	29,897,277	(174,215)	15,974,861	XXX	16,199,925	(50,946,017)	0	0	0	151,128	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										72,576,674	29,897,277	(174,215)	15,974,861	XXX	16,199,925	(50,946,017)	0	0	0	151,128	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2022 The change in fair value of the derivative hedging instrument is 101.0% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	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 Expira-tion	Exchange	Trade Date	Transac-tion 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 Quarter-end (b)	Value of One (1) Point
ESU2	8	0	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/15/2022	3,740.2000	3,789.5000	186,954	186,954	19,720	0	0	0	19,720	84,000	0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												186,954	186,954	19,720	0	0	0	19,720	84,000	XXX	XXX
1579999999. Subtotal - Long Futures												186,954	186,954	19,720	0	0	0	19,720	84,000	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												186,954	186,954	19,720	0	0	0	19,720	84,000	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												186,954	186,954	19,720	0	0	0	19,720	84,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	287,629	(166,000)	167,234
Total Net Cash Deposits	287,629	(166,000)	167,234

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2022 The change in fair value of the derivative hedging instrument is 101.0% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	12,860,277	(7,949,939)	12,860,277	12,860,277	(7,949,939)	12,860,277	84,000	84,000
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	205,000	0	41,635	(6,781)	0	41,635	(6,781)	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	4,388,718	(1,445,601)	2,943,117	4,388,718	(1,445,601)	2,943,117	0	0
Citigroup	5493008GOWFHX1UU8231	Y	Y	244,000	0	313,811	(80,772)	0	313,811	(80,772)	0	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	825,985	0	1,183,074	(26,915)	330,174	1,183,074	(26,915)	330,174	0	0
JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748	Y	Y	0	0	0	0	0	0	0	0	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	287,000	0	966,008	(524,093)	154,915	966,008	(524,093)	154,915	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	5,420,000	0	147,128	(32,640)	0	147,128	(32,640)	0	0	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	299,000	0	1,721,284	(575,103)	847,181	1,721,284	(575,103)	847,181	0	0
UBS	5493001KJTIIGC8Y1R12	Y	Y	0	0	0	0	0	0	0	0	0	0
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y	1,278,000	0	9,795,911	(4,714,921)	3,802,990	9,795,911	(4,714,921)	3,802,990	0	0
0299999999. Total NAIC 1 Designation				8,558,985	0	18,557,569	(7,406,826)	8,078,377	18,557,569	(7,406,826)	8,078,377	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	100,734	0	100,734	325,799	0	325,799	151,128	0
0999999999 - Gross Totals				8,558,985	0	31,518,580	(15,356,765)	21,039,388	31,743,645	(15,356,765)	21,264,453	235,128	84,000
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						31,518,580	(15,356,765)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	91282C-BD-2	United States Treasury 1 1/4% Due 12/31/2022 JD30	395,292	400,000	399,995	12/31/2022	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash		CASH	167,234	167,234	167,234		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash		CASH	100,735	100,735	100,735		V
CBOE	529900RLNSGA90UPEH54	Cash		CASH	103,942	103,942	103,942		V
0199999999 - Total					767,203	771,911	771,906	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America	EYKN6V0ZCB8VD9IULB80	Cash	09199N-ND-9	CASH	205,000	205,000	XXX		V
Citigroup	5493008GOWFHX1UU8231	Cash	09199N-ND-9	CASH	244,000	244,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Cash	09199N-ND-9	CASH	825,985	825,985	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	09199N-ND-9	CASH	287,000	287,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Cash	09199N-ND-9	CASH	5,420,000	5,420,000	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash	09199N-ND-9	CASH	299,000	299,000	XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash	09199N-ND-9	CASH	1,278,000	1,278,000	XXX		V
0299999999 - Total					8,558,985	8,558,985	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BNY-Mellon	Pittsburgh, PA		0.000	0	0	362,643	1,465,973	303,749	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	1,224,380	1,180,655	1,190,339	XXX
JP Morgan Chase Bank	New York, NY		0.000	0	0	(5,893,157)	4,659,861	(3,024,932)	XXX
State Street Bank	Boston, MA		0.000	0	0	252,456	308,243	241,404	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	(26,717)	2,661	4,235	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(4,080,395)	7,617,393	(1,285,205)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(4,080,395)	7,617,393	(1,285,205)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total - Cash		XXX	XXX	0	0	(4,079,995)	7,617,793	(1,284,805)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-70-0	Blackrock Fed fund # 0081		06/30/2022	0.000		5,700,000	0	8,401
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						5,700,000	0	8,401
8609999999 - Total Cash Equivalents						5,700,000	0	8,401