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

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 26 day of October 2022

DocuSigned by: Janice Ellis 5D8577B2873D4B7...
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

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	5,973,428,086	0	5,973,428,086	6,007,840,898
2.	Stocks:				
	2.1 Preferred stocks	1,962,125	0	1,962,125	1,962,125
	2.2 Common stocks	1,801,026,365	0	1,801,026,365	2,009,009,592
3.	Mortgage loans on real estate:				
	3.1 First liens	503,196,789	0	503,196,789	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)	52,672,215	0	52,672,215	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 ($ 1,141,048), cash equivalents ($ 9,900,000) and short-term investments ($ 0)	11,041,048	0	11,041,048	49,429,654
6.	Contract loans (including $ 0 premium notes)	458,441,545	0	458,441,545	458,033,776
7.	Derivatives	32,760,345	0	32,760,345	191,724,968
8.	Other invested assets	185,935,971	0	185,935,971	198,788,089
9.	Receivables for securities	23,666	0	23,666	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)	9,020,488,154	0	9,020,488,154	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	77,903,023	0	77,903,023	71,778,016
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,808,850	14,660	2,794,190	8,917,522
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	23,422,915	0	23,422,915	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	1,703,004	0	1,703,004	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	135,883	0	135,883	0
18.2	Net deferred tax asset	100,576,785	19,631,159	80,945,626	79,460,196
19.	Guaranty funds receivable or on deposit	250,541	0	250,541	250,541
20.	Electronic data processing equipment and software	102,050,692	99,886,258	2,164,434	2,454,250
21.	Furniture and equipment, including health care delivery assets ($ 0)	9,646,924	9,646,924	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	26,547,661	0	26,547,661	18,859,949
24.	Health care ($ 0) and other amounts receivable	4,328,827	4,328,827	0	0
25.	Aggregate write-ins for other than invested assets	357,842,221	14,978,452	342,863,769	320,835,949
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,727,705,480	148,486,280	9,579,219,200	9,988,942,703
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	753,402,645	0	753,402,645	1,022,834,351
28.	Total (Lines 26 and 27)	10,481,108,125	148,486,280	10,332,621,845	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	310,281,801	0	310,281,801	305,714,998
2502.	Cash value of deferred compensation life insurance policies	10,817,835	0	10,817,835	12,033,838
2503.	Prepaid expenses	14,442,904	14,442,904	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	22,299,681	535,548	21,764,133	3,087,113
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	357,842,221	14,978,452	342,863,769	320,835,949

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,593,801,080 less $ 0 included in Line 6.3 (including $ 12,368,968 Modco Reserve)	3,593,801,080	3,262,778,607
2.	Aggregate reserve for accident and health contracts (including $ 303,841,599 Modco Reserve)	383,394,149	398,986,220
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	238,762,844	248,739,469
4.	Contract claims:		
	4.1 Life	27,869,787	25,318,712
	4.2 Accident and health	1,094,162	1,250,627
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	102,999	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)	7,412,228	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 $ 114,700 accident and health premiums	1,587,709	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	17,364,922	19,883,989
10.	Commissions to agents due or accrued-life and annuity contracts $ 11,266,834 , accident and health $ 44,471 and deposit-type contract funds $ 0	11,311,305	16,757,522
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	94,619,952	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)	2,415,162	2,593,639
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,576,011	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	63,839	94,369
17.	Amounts withheld or retained by reporting entity as agent or trustee	254,426	138,301
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	11,050,961	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	92,461,549	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	72,149,826	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	43,852,763	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	2,331,394,987	2,595,721,539
	24.08 Derivatives	15,870,474	109,284,322
	24.09 Payable for securities	489,592	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	62,194,382	47,602,261
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,011,095,110	7,126,558,675
27.	From Separate Accounts Statement	740,633,033	1,006,372,658
28.	Total liabilities (Lines 26 and 27)	7,751,728,143	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	657,183,061	657,115,214
33.	Gross paid in and contributed surplus	511,616,224	511,616,224
34.	Aggregate write-ins for special surplus funds	13,285,238	17,401,984
35.	Unassigned funds (surplus)	1,396,309,180	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 $ 12,769,612 in Separate Accounts Statement)	2,578,393,702	2,876,345,723
38.	Totals of Lines 29, 30 and 37	2,580,893,702	2,878,845,723
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,332,621,845	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	8,174,101	10,446,258
2598.	Summary of remaining write-ins for Line 25 from overflow page	25,834,388	8,970,110
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	62,194,382	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	12,769,612	16,461,694
3402.	Permanent surplus (Guaranty Fund)	500,000	500,000
3403.	Separate account special contingency fund	15,626	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)	13,285,238	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	541,042,486	286,901,887	418,006,805
2.	Considerations for supplementary contracts with life contingencies	127,729	1,263,754	1,347,667
3.	Net investment income	93,591,420	215,115,674	328,124,181
4.	Amortization of Interest Maintenance Reserve (IMR)	1,564,164	1,637,156	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	12,421,121	11,233,397	24,861,040
7.	Reserve adjustments on reinsurance ceded	(15,371,604)	(11,591,065)	(17,231,443)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	13,941,988	14,252,396	19,053,262
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(4,077,684)	(10,523,428)	(14,332,905)
9.	Totals (Lines 1 to 8.3)	643,212,267	508,275,982	763,047,348
10.	Death benefits	47,977,431	66,658,872	82,857,177
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,119,473	809,974	832,463
12.	Annuity benefits	30,144,751	28,461,489	39,411,311
13.	Disability benefits and benefits under accident and health contracts	16,112,743	16,849,078	22,175,128
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	96,145,655	99,900,235	130,603,763
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	963,035	4,297,446	6,557,940
18.	Payments on supplementary contracts with life contingencies	2,443,576	2,583,861	3,408,587
19.	Increase in aggregate reserves for life and accident and health contracts	315,430,401	168,810,221	229,822,742
20.	Totals (Lines 10 to 19)	510,337,066	388,371,176	515,669,111
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	47,255,620	60,241,838	74,785,916
22.	Commissions and expense allowances on reinsurance assumed	84	70	163
23.	General insurance expenses and fraternal expenses	33,098,432	32,044,764	51,996,615
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,914,876	8,598,916	12,671,708
25.	Increase in loading on deferred and uncollected premiums	(699,818)	(1,231,863)	549,650
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(11,497,652)	(33,829,476)	(47,660,587)
27.	Aggregate write-ins for deductions	52,877,851	94,645,716	127,900,965
28.	Totals (Lines 20 to 27)	639,286,458	548,841,141	735,913,541
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,925,809	(40,565,159)	27,133,807
30.	Dividends to policyholders and refunds to members	3,260,093	3,648,400	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)	665,717	(44,213,559)	20,728,832
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	337,225	(11,233,680)	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)	328,492	(32,979,879)	12,804,281
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (723,337) (excluding taxes of $ 248,632 transferred to the IMR)	(7,433,614)	7,721,895	(1,963,273)
35.	Net income (Line 33 plus Line 34)	(7,105,122)	(25,257,984)	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)	(7,105,122)	(25,257,984)	10,841,008
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	(227,691,084)	97,266,945	323,002,504
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	16,804,618	2,991,360	3,320,002
41.	Change in nonadmitted assets	(12,066,045)	3,134,305	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	14,087,213	(15,489,098)	(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	(3,664,728)	2,287,350	2,246,274
48.	Change in surplus notes	67,848	62,097	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	(55,000,000)	(20,000,000)	(50,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(23,384,719)	(5,856,784)	32,024,253
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(297,952,020)	39,138,191	312,015,847
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,580,893,702	2,605,968,066	2,878,845,722
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	2,163,908	865,292	1,468,083
08.302.	Change in corporate owned life insurance	7,730,224	6,764,939	9,106,774
08.303.	MODCO interest	(13,971,817)	(18,153,659)	(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)	(4,077,684)	(10,523,428)	(14,332,905)
2701.	Funds withheld expense	70,033,760	89,625,580	120,035,031
2702.	Change in agents deferred comp	(16,661,423)	5,149,799	8,132,737
2703.	Fines and penalties	341	1,654	1,654
2798.	Summary of remaining write-ins for Line 27 from overflow page	(494,827)	(131,317)	(268,457)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	52,877,851	94,645,716	127,900,965
5301.	Ceding commission	(23,384,719)	(5,856,784)	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)	(23,384,719)	(5,856,784)	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	389,830,823	354,755,430	497,851,162
2. Net investment income	164,444,565	226,657,187	334,011,563
3. Miscellaneous income	12,845,972	(4,096,969)	(7,253,865)
4. Total (Lines 1 to 3)	567,121,360	577,315,648	824,608,860
5. Benefit and loss related payments	360,815,791	408,133,267	525,584,505
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(11,319,175)	(32,567,122)	(47,253,927)
7. Commissions, expenses paid and aggregate write-ins for deductions	90,460,748	115,069,283	121,982,955
8. Dividends paid to policyholders	17,957,415	23,297,499	33,897,468
9. Federal and foreign income taxes paid (recovered) net of $ (723,337) tax on capital gains (losses)	20,111,994	(7,440,149)	(10,053,276)
10. Total (Lines 5 through 9)	478,026,774	506,492,778	624,157,725
11. Net cash from operations (Line 4 minus Line 10)	89,094,586	70,822,870	200,451,135
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	233,743,279	421,332,759	574,022,286
12.2 Stocks	19,342,384	27,804,417	30,608,316
12.3 Mortgage loans	15,816,176	30,885,368	36,018,909
12.4 Real estate	0	0	1,220,700
12.5 Other invested assets	5,265,481	14,205,979	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	228,447,780	4,026,387
12.8 Total investment proceeds (Lines 12.1 to 12.7)	274,207,399	722,676,303	668,816,223
13. Cost of investments acquired (long-term only):			
13.1 Bonds	205,995,323	530,066,970	841,264,725
13.2 Stocks	33,603,380	34,720,649	40,411,581
13.3 Mortgage loans	32,990,125	91,915,200	92,581,334
13.4 Real estate	1,947,329	3,575,330	4,471,100
13.5 Other invested assets	782,622	5,996,362	7,220,615
13.6 Miscellaneous applications	29,259,678	5,286,287	4,573,230
13.7 Total investments acquired (Lines 13.1 to 13.6)	304,578,457	671,560,798	990,522,585
14. Net increase (or decrease) in contract loans and premium notes	407,769	(18,241,100)	(17,709,176)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(30,778,827)	69,356,605	(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	(20,393,924)	13,881,128	16,321,852
16.5 Dividends to stockholders	55,000,000	20,000,000	50,000,000
16.6 Other cash provided (applied)	(21,310,440)	(281,987,664)	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)	(96,704,365)	(288,106,536)	(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)	(38,388,606)	(147,927,061)	(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)	11,041,048	37,940,943	49,429,654

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

20.0001. Non-cash bond 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	386,065,831	358,377,601	534,604,154
3.	Ordinary individual annuities	16,398,625	19,110,059	25,439,905
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	16,394,952	(7,356,883)	(10,366,163)
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	9,623,525	10,717,691	13,690,600
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	428,482,933	380,848,468	563,368,496
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	428,482,933	380,848,468	563,368,496
14.	Deposit-type contracts	100,000	500,000	500,000
15.	Total (Lines 13 and 14)	428,582,933	381,348,468	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	$	(7,105,122)	$	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	$	(7,105,122)	$	10,841,008
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	2,580,893,702	$	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	$	2,580,893,702	$	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

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

B. Debt Restructuring - N/A

C. Reverse Mortgages - N/A

D. Loan-Backed Securities

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

(2) NONE

(3) NONE

(4)

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$	(11,401,002)
2. 12 Months or Longer	$	(55,561)

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

1. Less than 12 Months	$	60,665,722
2. 12 Months or Longer	$	574,255

(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

NOTES TO FINANCIAL STATEMENTS

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

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

J. Real Estate - N/A

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

L. Restricted Assets - N/A

M. Working Capital Finance Investments - N/A

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

O. 5GI Securities - N/A

P. Short Sales - N/A

Q. Prepayment Penalty and Acceleration Fees - N/A

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

	Asset Type	Percent Share
(1)	Cash	10.0%
(2)	Cash Equivalents	90.0%
(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	$ 4,994,472	$ 4,994,472	$ -
(c) Activity Stock	$ 6,823,000	$ 6,823,000	$ -
(d) Excess Stock	$ 354,600	$ 354,600	$ -
(e) Aggregate Total (a+b+c+d)	$ 12,172,072	$ 12,172,072	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 980,226,177	XXX	XXX
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	$ 4,994,472	$ 4,994,472	$ -	$ -	$ -	$ -

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)

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 387,811,940	$ 367,907,879	$ 168,075,000
2. Current Year General Account Total Collateral Pledged	$ 387,811,940	$ 367,907,879	$ 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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 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 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 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 Total 2+3	2 General Account	3 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

	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.

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits 2022	Pension Benefits 2021	Postretirement Benefits 2022	Postretirement Benefits 2021	Special or Contractual Benefits Per SSAP No. 11 2022	Special or Contractual Benefits Per SSAP No. 11 2021
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	$ 1,275,297	$ 1,551,466	$ 25,125	$ 26,673	$ -	$ -
c. Expected return on plan assets	$ (516,412)	$ (787,418)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 1,449,533	$ 2,114,601	$ (10,101)	$ (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	$ 2,208,418	$ 2,878,649	$ 15,024	$ (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

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	$ -	$ 2,772,172	$ -	$ -	$ 2,772,172
Common Stock	$ 1,668,872	$ -	$ 13,780,633	$ 48,563,467	$ 64,012,972
Derivatives	$ 100,875	$ 32,659,470	$ -	$ -	$ 32,760,345
Other Invested Assets	$ -	$ -	$ -	$ 82,277,770	$ 82,277,770
Cash, Cash Equivalents & Short Term Investments	$ 1,141,048	$ -	$ -	$ 9,900,000	$ 11,041,048
Separate Accounts	$ 15,017	$ 285,490,106	$ -	$ 467,897,524	$ 753,402,647
Total assets at fair value/NAV	$ 2,925,812	$ 320,921,748	$ 13,780,633	$ 608,638,761	$ 946,266,954

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	$ 15,870,474	$ -	$ -	$ -	$ 15,870,474
Total liabilities at fair value	$ 15,870,474	$ -	$ -	$ -	$ 15,870,474

(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	$ 11,817,500	$ -	$ -	$ (745,417)	$ -	$ 3,139,350	$ -	$ (430,800)	$ -	$ 13,780,633
Total Assets	$ 11,817,500	$ -	$ -	$ (745,417)	$ -	$ 3,139,350	$ -	$ (430,800)	$ -	$ 13,780,633

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										

NOTES TO FINANCIAL STATEMENTS

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	$ 5,166,862,830	$ 5,973,428,090	$ 239,178,023	$ 4,910,894,009	$ 16,790,798	$ -	$ -
Preferred Stock	$ 1,834,094	$ 1,962,125	$ -	$ 1,834,094	$ -	$ -	$ -
Common Stock	$ 64,012,970	$ 1,801,026,364	$ 1,668,872	$ -	$ 13,780,633	$ 48,563,465	$ -
Mortgage Loans	$ 514,861,091	$ 503,196,788	$ -	$ -	$ 514,861,091	$ -	$ -
Real Estate	$ 129,412,838	$ 52,672,215	$ -	$ 129,412,838	$ -	$ -	$ -
Cash, Cash Equivalents & Short Term Investments	$ 11,041,048	$ 11,041,048	$ 1,141,048	$ -	$ -	$ 9,900,000	$ -
Derivative Asset	$ 32,760,345	$ 32,760,345	$ 100,875	$ 32,659,470	$ -	$ -	$ -
Surplus Nots	$ 60,867,595	$ 63,128,963	$ -	$ 60,867,595	$ -	$ -	$ -
Other Invested Assets	$ 126,183,509	$ 122,807,009	$ -	$ 33,376,500	$ -	$ 84,715,270	$ 8,091,739
Separate Account Asset	$ 753,402,647	$ 753,402,647	$ 15,017	$ 285,490,106	$ -	$ 467,897,524	$ -
Derivative Liability	$ 15,870,474	$ 15,870,474	$ -	$ 15,870,474	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 8,091,739	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. Nav Practical Expedient Investments

Type or Class of Financial Instrument	Value	2022	eligible)	Redemption Notice Period
Common Stock	$ 48,563,465	$ -	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	$ 9,900,000	$ -	Not Applicable	Not Applicable
Other Invested Assets	$ 84,715,270	$ 28,165,882	Not Applicable	Not Applicable
Separate Account Assets	$ 467,897,524	$ 6,613,343	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

NOTES TO FINANCIAL STATEMENTS

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: $ 3,228,417

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	$ 4,440,941
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 1,943,930,978	$ 1,737,013,394
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	$ 1,771,454,335
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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.	5493008017ZBDR2FW152	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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 503,196,789
1.14 Total Mortgages in Good Standing	$ 503,196,789
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)	$ 503,196,789
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
93572	43-1235868	07/01/2022	RGA Reinsurance Co	MO	YRT/I	XXXLO	Authorized	2	01/01/2019
82627	06-0839705	07/01/2022	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	Authorized	2	01/01/2019
82627	06-0839705	01/01/2022	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	Authorized	2	01/01/2019

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	1,293,483	2,000	204,086	0	1,499,569	0
2. Alaska AK	L	105,494	0	3,730	0	109,224	0
3. Arizona AZ	L	2,395,161	909,943	66,459	0	3,371,563	0
4. Arkansas AR	L	439,825	0	6,952	0	446,777	0
5. California CA	L	27,667,311	63,048	742,203	0	28,472,562	0
6. Colorado CO	L	2,312,836	620,785	52,369	0	2,985,990	0
7. Connecticut CT	L	7,589,738	64,238	132,094	0	7,786,070	0
8. Delaware DE	L	2,080,794	20,000	10,753	0	2,111,547	0
9. District of Columbia DC	L	216,200	0	10,201	0	226,401	0
10. Florida FL	L	31,147,495	4,105,622	472,374	0	35,725,491	0
11. Georgia GA	L	11,404,907	1,472,095	240,652	0	13,117,654	0
12. Hawaii HI	L	413,124	322,743	29,622	0	765,489	0
13. Idaho ID	L	590,117	3,600	3,315	0	597,032	0
14. Illinois IL	L	17,925,365	56,367	170,016	0	18,151,748	0
15. Indiana IN	L	3,076,003	6,000	60,565	0	3,142,568	0
16. Iowa IA	L	1,012,327	437,237	4,868	0	1,454,432	0
17. Kansas KS	L	2,290,542	300	12,691	0	2,303,533	0
18. Kentucky KY	L	710,895	176,157	21,825	0	908,877	0
19. Louisiana LA	L	726,300	0	50,145	0	776,445	0
20. Maine ME	L	3,864,316	2,815	40,722	0	3,907,853	0
21. Maryland MD	L	5,831,816	55,493	75,103	0	5,962,412	0
22. Massachusetts MA	L	5,341,256	253,295	100,524	0	5,695,075	0
23. Michigan MI	L	4,386,103	108,400	319,490	0	4,813,993	0
24. Minnesota MN	L	3,881,709	39,450	140,353	0	4,061,512	0
25. Mississippi MS	L	176,246	0	5,990	0	182,236	0
26. Missouri MO	L	2,541,985	7,000	34,212	0	2,583,197	0
27. Montana MT	L	77,944	0	2,597	0	80,541	0
28. Nebraska NE	L	492,172	25,225	44,256	0	561,653	0
29. Nevada NV	L	3,827,597	50,000	11,617	0	3,889,214	0
30. New Hampshire NH	L	2,452,355	202,600	65,972	0	2,720,927	0
31. New Jersey NJ	L	29,540,858	843,628	358,379	0	30,742,865	0
32. New Mexico NM	L	153,444	0	9,656	0	163,100	0
33. New York NY	L	117,356,373	2,847,619	950,689	0	121,154,681	100,000
34. North Carolina NC	L	28,622,449	46,350	159,080	0	28,827,879	0
35. North Dakota ND	L	52,380	0	2,368	0	54,748	0
36. Ohio OH	L	4,472,288	37,517	135,913	0	4,645,718	0
37. Oklahoma OK	L	451,023	450	5,458	0	456,931	0
38. Oregon OR	L	1,972,108	14,506	26,293	0	2,012,907	0
39. Pennsylvania PA	L	8,779,393	1,338,895	383,126	0	10,501,414	0
40. Rhode Island RI	L	1,159,079	38,837	67,199	0	1,265,115	0
41. South Carolina SC	L	2,498,132	157,370	21,160	0	2,676,662	0
42. South Dakota SD	L	201,610	75	4,083	0	205,768	0
43. Tennessee TN	L	2,800,648	28,224	47,917	0	2,876,789	0
44. Texas TX	L	12,240,224	1,419,418	139,035	0	13,798,677	0
45. Utah UT	L	2,087,427	44,850	9,650	0	2,141,927	0
46. Vermont VT	L	8,511,513	654,745	81,442	0	9,247,700	0
47. Virginia VA	L	10,717,097	19,431	167,066	0	10,903,594	0
48. Washington WA	L	1,594,713	51,405	18,800	0	1,664,918	0
49. West Virginia WV	L	294,570	0	11,258	0	305,828	0
50. Wisconsin WI	L	2,765,424	1,541	39,629	0	2,806,594	0
51. Wyoming WY	L	106,765	2,250	0	0	109,015	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	44,592	0	0	0	44,592	0
55. U.S. Virgin Islands VI	N	93,683	0	0	0	93,683	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	1,498,487	2,000	6,686	0	1,507,173	0
59. Subtotal	XXX	384,285,696	16,553,524	5,780,643	0	406,619,863	100,000
90. Reporting entity contributions for employee benefits plans	XXX	773,714	16,219,245	0	0	16,992,959	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	9,015,410	20,807	0	0	9,036,217	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	8,549,625	0	3,995,635	0	12,545,260	0
94. Aggregate or other amounts not allocable by State	XXX	36,910	0	0	0	36,910	0
95. Totals (Direct Business)	XXX	402,661,356	32,793,576	9,776,278	0	445,231,210	100,000
96. Plus Reinsurance Assumed	XXX	127,513	0	0	0	127,513	0
97 Totals (All Business)	XXX	402,788,869	32,793,576	9,776,278	0	445,358,723	100,000
98. Less Reinsurance Ceded	XXX	(115,357,473)	85,111	7,878,434	0	(107,393,929)	0
99. Totals (All Business) less Reinsurance Ceded	XXX	518,146,342	32,708,466	1,897,844	0	552,752,653	100,000
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX	1,498,487	2,000	6,686	0	1,507,173	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	1,498,487	2,000	6,686	0	1,507,173	0
9401. Other	XXX	36,910	0	0	0	36,910	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	36,910	0	0	0	36,910	0

(a) Active Status Counts:

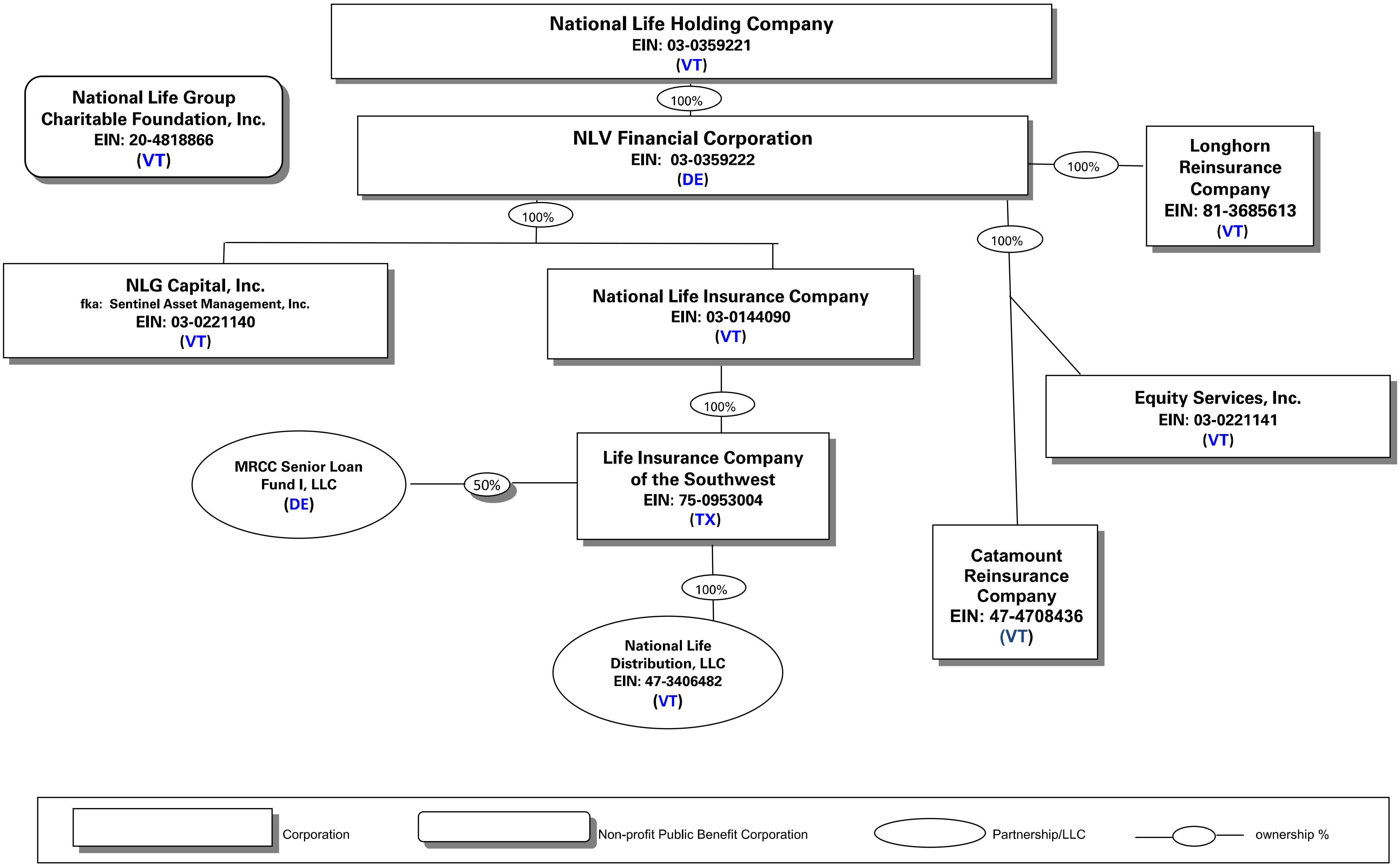
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51

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)
100%
National Life Distribution, LLC
EIN: 47-3406482
(VT)
Catamount Reinsurance Company
EIN: 47-4708436
(VT)
Corporation
Non-profit Public Benefit Corporation
Partnership/LLC
ownership %

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 6 6 8 0 2 0 2 2 4 9 0 0 0 0 0 3
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 3
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 3
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 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 6 6 8 0 2 0 2 2 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 6 6 8 0 2 0 2 2 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Items not allocated	4,316,298	56,961	4,259,337	3,080,595
2505.	Miscellaneous	17,983,383	478,587	17,504,796	6,518
2597.	Summary of remaining write-ins for Line 25 from overflow page	22,299,681	535,548	21,764,133	3,087,113

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Accumulated post-retirement benefits	1,475,758	1,574,811
2505.	Provision for sales practice litigation	2,098,912	2,135,822
2506.	Guaranty fund	44,356	62,320
2507.	Commission accumulation liability	131,168	147,429
2508.	Accrued interest on death claims	1,752,565	1,511,544
2509.	Miscellaneous	20,331,629	3,538,184
2597.	Summary of remaining write-ins for Line 25 from overflow page	25,834,388	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	(494,827)	(131,317)	(268,457)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(494,827)	(131,317)	(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	1,947,329	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	2,436,948	3,177,092
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	52,672,215	53,161,834
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	52,672,215	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	6,290,125	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	15,816,176	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)	503,196,787	486,022,838
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	503,196,787	486,022,838
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	503,196,787	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	782,622	5,318,536
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	21,774	27,109
5.	Unrealized valuation increase (decrease)	(6,418,223)	9,341,823
6.	Total gain (loss) on disposals	0	(705,298)
7.	Deduct amounts received on disposals	5,265,481	22,919,625
8.	Deduct amortization of premium and depreciation	1,972,808	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)	185,935,978	198,788,094
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	185,935,978	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	259,793,081	933,448,372
3.	Accrual of discount	8,582,108	11,514,439
4.	Unrealized valuation increase (decrease)	(221,272,858)	313,660,682
5.	Total gain (loss) on disposals	(3,720,532)	12,289,052
6.	Deduct consideration for bonds and stocks disposed of	274,330,626	662,055,998
7.	Deduct amortization of premium	10,306,553	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	2,779,223	7,511,505
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,776,416,578	8,018,812,609
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	7,776,416,578	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)	3,507,134,831	9,740,138	46,019,498	5,658,039	3,511,919,713	3,507,134,831	3,476,513,510	3,502,250,620
2. NAIC 2 (a)	2,270,252,590	25,860,460	25,357,282	(5,219,752)	2,236,036,530	2,270,252,590	2,265,536,016	2,238,024,451
3. NAIC 3 (a)	161,636,074	20,131,420	3,050,790	70,374	172,260,764	161,636,074	178,787,078	211,078,370
4. NAIC 4 (a)	46,487,243	0	145,256	52,661	37,623,291	46,487,243	46,394,648	36,706,317
5. NAIC 5 (a)	3,429,531	0	7,190	2,324	4,722,144	3,429,531	3,424,665	9,777,853
6. NAIC 6 (a)	3,821,024	0	9,152	(1,039,700)	10,115,922	3,821,024	2,772,172	10,003,281
7. Total Bonds	5,992,761,293	55,732,018	74,589,168	(476,054)	5,972,678,364	5,992,761,293	5,973,428,089	6,007,840,892
PREFERRED STOCK								
8. NAIC 1	1,962,125	0	0	0	1,962,125	1,962,125	1,962,125	1,962,125
9. NAIC 2	0	0	0	0	0	0	0	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	1,962,125	1,962,125
15. Total Bonds and Preferred Stock	5,994,723,418	55,732,018	74,589,168	(476,054)	5,974,640,489	5,994,723,418	5,975,390,214	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	44,333,124
3.	Unrealized Valuation increase/(decrease)	(71,983,805)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(7,363,106)
6.	Considerations received/(paid) on terminations	30,328,203
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)	16,671,414
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	16,671,414

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)				(252,079)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(217,938)			
	3.12 Section 1, Column 15, prior year	65,325	(283,263)		
	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	(283,263)	
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	(217,938)			
	3.24 Section 1, Column 19, prior year plus	65,325			
	3.25 SSAP No. 108 adjustments	0	(283,263)	(283,263)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(343,955)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(343,955)			
	4.23 SSAP No. 108 adjustments	0	(343,955)		
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)				100,877
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				100,877

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	16,788,980	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	100,875	
3.	Total (Line 1 plus Line 2)		16,889,854
4.	Part D, Section 1, Column 6	32,760,347	
5.	Part D, Section 1, Column 7	(15,870,473)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(20)

		Fair Value Check	
7.	Part A, Section 1, Column 16	17,775,264	
8.	Part B, Section 1, Column 13	100,875	
9.	Total (Line 7 plus Line 8)		17,876,139
10.	Part D, Section 1, Column 9	33,445,028	
11.	Part D, Section 1, Column 10	(15,568,889)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	142,831	
14.	Part B, Section 1, Column 20	110,000	
15.	Part D, Section 1, Column 12	252,831	
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	302,720,000	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	292,820,000	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)	9,900,000	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	9,900,000	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office	Montpelier	VT	01/01/1957	Various	0	0	0	1,290,731
0199999. Acquired by Purchase					0	0	0	1,290,731
0399999 - Totals					0	0	0	1,290,731

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		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
329754C	TORRANCE	CA		09/30/2021	6.210	0	3,888,503	89,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	3,888,503	89,000,000
0899999. Total Mortgages in good standing						0	3,888,503	89,000,000
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						0	3,888,503	89,000,000

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
0329590	SCOTTSDALE	AZ		09/17/2002	09/09/2022	583,980	0	0	0	0	0	0	119,950	119,950	0	0	0
0329710	SALEM	NH		09/12/2012	08/04/2022	5,846,176	0	0	0	0	0	0	5,696,422	5,696,422	0	0	0
0199999. Mortgages closed by repayment						6,430,156	0	0	0	0	0	0	5,816,372	5,816,372	0	0	0
0329555	FRESNO	CA		10/02/2000		2,562,511	0	0	0	0	0	0	0	148,632	0	0	0
0329590	SCOTTSDALE	AZ		09/17/2002		583,980	0	0	0	0	0	0	0	118,353	0	0	0
0329591	DAVIDSON	NC		09/12/2003		899,120	0	0	0	0	0	0	0	52,151	0	0	0
0329593	KIRKLAND	WA		11/27/2002		1,794,007	0	0	0	0	0	0	0	54,980	0	0	0
0329608	HAMPTON	VA		02/02/2004		786,654	0	0	0	0	0	0	0	87,484	0	0	0
0329626	LOUISBURG	NC		09/24/2004		1,949,476	0	0	0	0	0	0	0	49,906	0	0	0
0329658	TIMONIUM	MD		07/10/2006		2,411,454	0	0	0	0	0	0	0	63,029	0	0	0
0329665	AUSTELL	GA		09/21/2006		5,875,634	0	0	0	0	0	0	0	111,211	0	0	0
0329710	SALEM	NH		09/12/2012		5,846,176	0	0	0	0	0	0	0	21,634	0	0	0
0329712	MINNEAPOLIS	MN		12/28/2012		6,122,526	0	0	0	0	0	0	0	47,177	0	0	0
0329714	COLUMBUS	OH		02/08/2013		7,501,475	0	0	0	0	0	0	0	85,526	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		4,507,678	0	0	0	0	0	0	0	157,188	0	0	0
0329717	LINCOLN	NE		07/16/2013		10,530,780	0	0	0	0	0	0	0	114,977	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		3,314,810	0	0	0	0	0	0	0	109,354	0	0	0
0329721	FT WORTH	TX		02/21/2014		7,773,442	0	0	0	0	0	0	0	88,782	0	0	0
0329723	MADISON	WI		07/31/2014		5,594,132	0	0	0	0	0	0	0	37,097	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		13,173,752	0	0	0	0	0	0	0	67,466	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		21,703,666	0	0	0	0	0	0	0	146,490	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		7,791,640	0	0	0	0	0	0	0	111,115	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		9,386,863	0	0	0	0	0	0	0	63,906	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
0329730	WAYZATA	MN		10/01/2015		10,486,023	0	0	0	0	0	0	0	142,752	0	0	0
0329733	ESTES PARK	CO		10/03/2016		7,827,385	0	0	0	0	0	0	0	171,069	0	0	0
0329734	EDINA	MN		10/14/2016		7,993,864	0	0	0	0	0	0	0	108,344	0	0	0
0329735	NORTH CHICAGO	IL		08/31/2016		18,411,235	0	0	0	0	0	0	0	91,075	0	0	0
0329737	SEATTLE	WA		09/27/2016		18,053,674	0	0	0	0	0	0	0	102,195	0	0	0
0329739	PHOENIX	AZ		08/04/2017		16,375,934	0	0	0	0	0	0	0	133,022	0	0	0
0329740	HILLSBORO	OR		11/17/2017		10,422,567	0	0	0	0	0	0	0	74,035	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		5,506,678	0	0	0	0	0	0	0	73,213	0	0	0
0329744	THE COLONY	TX		06/14/2018		4,685,053	0	0	0	0	0	0	0	25,287	0	0	0
0329745	CARROLLTON	TX		06/15/2018		7,355,557	0	0	0	0	0	0	0	39,699	0	0	0
0329747	GRETNA	NE		02/07/2019		10,969,154	0	0	0	0	0	0	0	51,499	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		18,576,881	0	0	0	0	0	0	0	89,286	0	0	0
0329752	OMAHA	NE		12/03/2019		15,588,578	0	0	0	0	0	0	0	87,140	0	0	0
0329753	RANCHO CUCAMONGA	CA		12/08/2020		5,000,000	0	0	0	0	0	0	0	47,419	0	0	0
0329755	OLIVETTE	MO		12/30/2020		10,304,290	0	0	0	0	0	0	0	55,224	0	0	0
0329759	LENEXA	KS		05/17/2021		18,819,273	0	0	0	0	0	0	0	93,169	0	0	0
0329760	LOUISVILLE	KY		05/19/2021		11,296,112	0	0	0	0	0	0	0	104,962	0	0	0
0329767	LINCOLN	NE		07/01/2021		10,274,472	0	0	0	0	0	0	0	77,465	0	0	0
0299999. Mortgages with partial repayments						328,056,506	0	0	0	0	0	0	0	3,303,313	0	0	0
0599999 - Totals						334,486,662	0	0	0	0	0	0	5,816,372	9,119,685	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
718900-00-4	LS Power Equity Ptners III	Wilmington	DE	LS Power Equity Ptners III	.	03/11/2014		0	25,568	0	0	0.500
719700-00-7	North Haven Credit Ptners II	Wilmington	DE	North Haven Credit Ptners II	.	12/01/2014	2	0	32,144	0	0	2.080
718400-00-5	Northstar Mezzanine Pters VI	Wilmington	DE	Northstar Mezzanine Pters VI	.	11/26/2013	2	0	2,984	0	0	2.000
711600-00-7	Wilshire Private Mkts Fund VI	Wilmington	DE	Wilshire Private Mkts Fund VI	.	11/02/2004		0	67,760	0	0	1.540
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	128,456	0	0	XXX
4899999. Total - Unaffiliated								0	128,456	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	128,456	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
720500-00-8	Centerbridge Capital Ptner III	Wilmington	DE	Capital Distribution	05/21/2015	08/10/2022	133,937	0	0	0	0	0	0	133,937	49,521	0	0	0	84,416
718900-00-4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014	09/30/2022	423,612	0	0	0	0	0	0	423,612	146,865	0	0	0	276,747
719700-00-7	North Haven Credit Ptners II	Wilmington	DE	Capital Distribution	12/01/2014	07/21/2022	703,256	0	0	0	0	0	0	703,256	466,716	0	0	0	236,540
714200-00-3	Northstar Mezzanine Partners V	Wilmington	DE	Capital Distribution	11/28/2007	08/05/2022	173,086	0	0	0	0	0	0	173,086	86,079	0	0	0	87,007
718400-00-5	Northstar Mezzanine Pters VI	Wilmington	DE	Capital Distribution	11/26/2013	07/18/2022	778,170	0	0	0	0	0	0	754,097	452,797	0	0	0	301,300
714600-00-4	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	04/08/2008	09/29/2022	102,533	0	0	0	0	0	0	102,533	44,089	0	0	0	58,444
716100-00-3	TA Subordinated Debt Fund III	Wilmington	DE	Capital Distribution	11/08/2010	08/23/2022	74,226	0	0	0	0	0	0	74,226	0	0	0	0	74,226
715900-00-7	TA XI	Wilmington	DE	Capital Distribution	07/30/2010	08/23/2022	1,226,969	0	0	0	0	0	0	1,226,969	0	0	0	0	1,226,969
710900-00-2	Wilshire Private Mkts IV	Wilmington	DE	Capital Distribution	12/20/1999	07/20/2022	12,869	0	0	0	0	0	0	12,869	12,869	0	0	0	0
705300-00-2	Sargasso Mutual Insurance Co						0	0	0	0	0	0	0	0	(142,950)	0	0	0	142,950
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,628,658	0	0	0	0	0	0	3,604,585	1,115,986	0	0	0	2,488,599
716600-00-2	Siguler Guff Distressed RE Opportunities Fund	Wilmington	DE	Capital Distribution	04/11/2011	08/15/2022	64,280	0	0	0	0	0	0	64,280	31,497	0	0	0	32,783
2199999. Joint Venture Interests - Real Estate - Unaffiliated							64,280	0	0	0	0	0	0	64,280	31,497	0	0	0	32,783
713700-00-3	Centerline Corp Partners XXXV	Wilmington	DE	Capital Distribution	06/14/2007	07/12/2022	178,437	0	0	0	0	0	0	178,384	0	0	0	0	178,384
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							178,437	0	0	0	0	0	0	178,384	0	0	0	0	178,384
4899999. Total - Unaffiliated							3,871,375	0	0	0	0	0	0	3,847,249	1,147,483	0	0	0	2,699,766

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
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							3,871,375	0	0	0	0	0	0	3,847,249	1,147,483	0	0	0	2,699,766

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
38379C-N6-9	GOVERNMENT NATIONAL MORTGAGE SERIES 201483 CLASS TZ 2.500% 11/16/43		09/01/2022	Interest Capitalization		276,322	276,322	0	1.A
38380B-HG-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016145 CLASS MZ 3.000% 10/20/46		09/01/2022	Interest Capitalization		18,266	18,266	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		09/01/2022	Interest Capitalization		20,634	20,634	0	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		08/01/2022	Interest Capitalization		15,979	15,979	0	1.A
38382J-S5-6	Government National Mortgage SERIES 2020138 CLASS NZ 1.500% 09/20/50		09/01/2022	Interest Capitalization		1,269	1,269	0	1.A
38382J-WF-9	Government National Mortgage SERIES 2020140 CLASS Z 1.000% 09/20/50		09/01/2022	Interest Capitalization		2,164	2,164	0	1.A
38382L-UQ-2	Government National Mortgage SERIES 2020183 CLASS UZ 1.000% 12/20/50		09/01/2022	Interest Capitalization		129	129	0	1.A
38382L-UR-0	Government National Mortgage SERIES 2020183 CLASS ZT 1.000% 12/20/50		09/01/2022	Interest Capitalization		109	109	0	1.A
38382N-JR-9	Government National Mortgage A SERIES 202127 CLASS MZ 1.000% 02/20/51		09/01/2022	Interest Capitalization		201	201	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						335,073	335,073	0	XXX
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		09/01/2022	Interest Capitalization		49,899	49,899	0	1.A
3136AK-QA-4	FNR SERIES 201442 CLASS BZ 3.000% 07/25/44		09/01/2022	Interest Capitalization		27,233	27,233	0	1.A
3136B5-HK-4	Fannie mae SERIES 201935 CLASS LZ 3.000% 07/25/49		09/01/2022	Interest Capitalization		16,780	16,780	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		09/01/2022	Interest Capitalization		70,006	70,006	0	1.A
3136BF-EL-3	FANNIE MAE SERIES 20218 CLASS Z 0.750% 03/25/51		09/01/2022	Interest Capitalization		853	853	0	1.A
3137F9-6H-9	Freddie Mac SERIES 5072 CLASS Z 1.000% 02/25/51		09/01/2022	Interest Capitalization		495	495	0	1.A
3137F9-BD-2	Freddie Mac SERIES 5072 CLASS Z 1.000% 01/25/51		09/01/2022	Interest Capitalization		502	502	0	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		09/01/2022	Interest Capitalization		29,408	29,408	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						195,176	195,176	0	XXX
031652-BK-5	AMKOR TECHNOLOGY INC 6.625% 09/15/27		09/19/2022	Various		1,486,250	1,500,000	552	3.B FE
044209-AM-6	ASHLAND LLC 6.875% 05/15/43		07/18/2022	Morgan Stanley DWD		1,830,650	1,786,000	22,170	3.A FE
05368V-AA-4	AVIENT CORP 7.125% 08/01/30		07/28/2022	Various		2,415,781	2,375,000	0	3.C FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC 6.375% 06/15/32		08/09/2022	Citigroup Global		995,000	1,000,000	9,917	3.C FE
12761*-AA-2	CIM GROUP MNGMNT Series A 6.420% 08/30/29		08/30/2022	Direct-Private Placement		2,500,000	2,500,000	0	1.G PL
15089Q-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32		07/07/2022	Seaport Group		5,020,500	5,000,000	0	2.C FE
23166M-AA-1	CUSHMAN & WAKEFIELD US 6.750% 05/15/28		09/15/2022	Morgan Stanley DWD		975,140	1,000,000	23,250	3.C FE
267475-AD-3	DYCOM INDUSTRIES INC 4.500% 04/15/29		09/15/2022	Morgan Stanley DWD		885,810	1,000,000	19,250	3.C FE
37255L-AA-5	ENACT HOLDINGS INC 6.500% 08/15/25		08/09/2022	Seaport Group		1,007,500	1,000,000	31,778	3.A FE
435765-AJ-1	HOLLY NRG PRTNR/FIN CORP 6.375% 04/15/27		09/20/2022	Old Mission Markits		488,125	500,000	14,521	3.C FE
44107T-BA-3	HOST HOTELS & RESORTS LP 2.900% 12/15/31		07/12/2022	Seaport Group		1,954,550	2,500,000	5,840	2.C FE
45031U-CG-4	ISTAR INC 4.250% 08/01/25		08/03/2022	Morgan Stanley DWD		1,780,625	1,850,000	874	3.B FE
451102-BQ-9	ICAHN ENTERPRISES/FIN 6.375% 12/15/25		09/15/2022	MarketAxess		337,350	346,000	5,576	3.C FE
513272-AE-4	LAMB WESTON HLD 4.375% 01/31/32		09/20/2022	MarketAxess		584,979	681,000	4,304	3.C FE
524590-AA-4	LEEWARD RENEWABL 4.250% 07/01/29		09/30/2022	Barclays Capital		605,625	750,000	8,234	3.C FE
55354G-AL-4	MSCI Inc Class A 3.875% 02/15/31		09/13/2022	Jefferies & Co		854,460	1,000,000	11,194	3.A FE
61774A-A*-4	Morgan Stanley Direct Lending Series A 7.550% 09/13/25		09/13/2022	Direct-Private Placement		2,500,000	2,500,000	0	2.C PL
629377-CS-9	NRG Energy Inc 3.875% 02/15/32		09/20/2022	Old Mission Markits		402,500	500,000	1,991	3.B FE
65249B-AB-5	News Corp 5.125% 02/15/32		09/13/2022	Jefferies & Co		934,290	1,000,000	4,271	3.A FE
703481-AB-7	Patterson UTI Energy Inc 3.950% 02/01/28		09/22/2022	Various		1,380,860	1,600,000	8,888	3.A FE
745867-AP-6	Pulte Homes Inc 6.375% 05/15/33		07/13/2022	Janney Montgomery		1,050,680	1,000,000	10,625	2.B FE
808513-BW-4	Charles Schwab Corp 3.300% 04/01/27		09/24/2021	Taxable Exchange		(6,611,557)	(6,049,000)	0	1.F FE
808513-BW-4	Charles Schwab Corp 3.300% 04/01/27		09/24/2021	Tax Free Exchange		6,087,025	6,049,000	0	1.F FE
808513-BX-2	Charles Schwab Corp 2.750% 10/01/29		09/24/2021	Taxable Exchange		(3,456,671)	(3,283,000)	0	1.F FE
808513-BX-2	Charles Schwab Corp 2.750% 10/01/29		09/24/2021	Tax Free Exchange		3,263,649	3,283,000	0	1.F FE
838518-AA-6	SOUTH JERSEY INDUSTRIES 5.020% 04/15/31		08/04/2022	Stifel, Nicolaus and Co		875,000	1,000,000	15,757	2.C FE
85172F-AP-4	ONEMAIN FINANCE CORP 6.125% 03/15/24		07/13/2022	Citigroup Global		1,492,500	1,500,000	30,625	3.B FE
85855C-AE-0	STELLANTIS FIN US INC 6.375% 09/12/32		09/07/2022	Citigroup Global		4,995,600	5,000,000	0	2.B FE
880451-AU-3	TENNESSEE GAS PIPELINE 7.625% 04/01/37		07/13/2022	Various		3,464,130	3,000,000	66,083	2.B FE
896288-AA-5	TRINET GROUP INC 3.500% 03/01/29		09/15/2022	Morgan Stanley DWD		838,450	1,000,000	1,750	3.B FE
29250N-BN-4	Enbridge Inc 7.375% 01/15/83	A	09/15/2022	JP Morgan		1,000,000	1,000,000	0	2.C FE
05583J-AM-4	BPCE SA 5.748% 07/19/33	D	07/11/2022	JP Morgan		5,000,000	5,000,000	0	2.A FE
603051-AC-7	MINERAL RESOURCES LTD 8.000% 11/01/27	D	09/19/2022	Morgan Stanley DWD		498,125	500,000	15,444	3.C FE
66860M-AQ-4	Northwoods Capital Ltd SERIES 201918A CLASS BR 4.808% 05/20/32	D	08/24/2022	Citigroup Global		723,375	750,000	277	1.B FE
67401R-AL-8	Oaktree CLO Ltd SERIES 20223A CLASS B2 5.590% 07/15/35	D	08/10/2022	Credit Suisse		2,750,000	2,750,000	0	1.C FE
70016W-AG-9	Park Blue CLO SERIES 20221A CLASS B2 6.254% 10/20/34	D	08/05/2022	Morgan Stanley DWD		2,000,000	2,000,000	0	1.C FE
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	D	09/22/2022	MarketAxess		337,400	400,000	3,846	3.C FE

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
98888B-AN-6	Zais Matrix CDO I SERIES 202014A CLASS A1AR 3.938% 04/15/32	D	08/17/2022	Nikko Securities America		1,954,069	1,983,826	7,159	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						55,201,770	57,271,826	324,176	XXX
2509999997. Total - Bonds - Part 3						55,732,019	57,802,075	324,176	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						55,732,019	57,802,075	324,176	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
98980F-10-4	ZoomInfo Technologies Inc		08/23/2022	Direct-Private Placement	25,536.000	1,275,523		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,275,523	XXX	0	XXX
31338#-11-2	FHLB - Boston Class B		09/01/2022	Direct	7,854.000	785,400		0	
000000-00-0	NAC Holdings LTD	D	06/01/2022	Taxable Exchange	708.000	21,240		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						806,640	XXX	0	XXX
024071-81-3	American Funds American Balance		09/29/2022	Prudential Securities Inc	19,311.790	561,878		0	.
06828M-87-6	Baron Funds Emerging Markets Institutional		09/29/2022	Prudential Securities Inc	971.840	12,815		0	.
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		09/30/2022	Prudential Securities Inc	1,108.310	5,443		0	.
298706-82-1	American Funds Europacific growth fund		09/29/2022	Prudential Securities Inc	9,864.500	472,978		0	.
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		09/27/2022	Prudential Securities Inc	180,357.905	12,453,784		0	.
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		09/29/2022	Prudential Securities Inc	23,089.068	3,322,274		0	.
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		09/30/2022	Prudential Securities Inc	13,563.100	145,636		0	.
31635V-63-8	Fidelity Advisors Fidelity Total Intern. Index		09/27/2022	Prudential Securities Inc	42,256.038	511,632		0	.
411512-52-8	Harbor Funds Capital Appreciation		09/29/2022	Prudential Securities Inc	2,523.910	178,731		0	.
55273H-35-3	MFS Value Fund R6		09/29/2022	Prudential Securities Inc	607.540	29,425		0	.
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		09/27/2022	Prudential Securities Inc	11,918.430	587,654		0	.
921909-78-4	Vanguard Total Intl Stock Inde		07/29/2022	Prudential Securities Inc	32.660	3,624		0	.
921937-60-3	Vanguard Total Bond Market Ind		07/29/2022	Prudential Securities Inc	22.530	228		0	.
922040-10-0	Vanguard Institutional Index I		07/29/2022	Prudential Securities Inc	60.880	19,734		0	.
922908-88-4	Vanguard Extended Market Index		07/29/2022	Prudential Securities Inc	1,082.840	112,040		0	.
957663-66-9	Western Asset Funds Core Plus Bond I		09/30/2022	Prudential Securities Inc	1,331.670	12,903		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						18,430,779	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						20,512,942	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						20,512,942	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						20,512,942	XXX	0	XXX
6009999999 - Totals						76,244,961	XXX	324,176	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194S-PD-4	Government National Mortgage A AU4920 3.020% 09/15/41		09/01/2022	Paydown		46,778	46,778	47,640	47,466	0	(688)	0	(688)	0	46,778	0	0	0	942	09/15/2041	1.A
3620A7-ZK-4	Government National Mortgage A 721746 4.000% 08/15/40		09/01/2022	Paydown		102,560	102,560	107,264	106,984	0	(4,424)	0	(4,424)	0	102,560	0	0	0	2,768	08/15/2040	1.A
36225A-WN-6	Government Natl Mtg Assn Pool 780653 6.500% 10/15/27		09/01/2022	Paydown		4,871	4,871	4,853	4,856	0	15	0	15	0	4,871	0	0	0	214	10/15/2027	1.A
36241L-UE-4	Government National Mortgage A GN 783281 4.500% 07/15/40		09/01/2022	Paydown		131,355	131,355	140,180	139,676	0	(8,321)	0	(8,321)	0	131,355	0	0	0	3,940	07/15/2040	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.212% 10/16/48		09/01/2022	Paydown		0	0	1,302	1,162	0	(1,162)	0	(1,162)	0	0	0	0	0	130	10/16/2048	1.A
38374E-DL-8	Government Natl Mtg Assn REMIC Ser 2003-102 CI JC 5.500% 11/16/33		09/01/2022	Paydown		53,201	53,201	53,650	53,261	0	(60)	0	(60)	0	53,201	0	0	0	1,857	11/16/2033	1.A
38374N-HE-0	Government Natl Mtg Assn REMIC Ser 2006-27 CI ZB 6.500% 06/20/36		09/01/2022	Paydown		311,446	311,446	318,645	313,905	0	(2,459)	0	(2,459)	0	311,446	0	0	0	13,293	06/20/2036	1.A
38374U-AR-2	Government Natl Mtg Assn REMIC Ser 2009-39 CI PE 4.500% 03/20/39		09/01/2022	Paydown		610,644	610,644	609,308	609,219	0	1,425	0	1,425	0	610,644	0	0	0	18,054	03/20/2039	1.A
38374U-WN-7	Government Natl Mtg Assn REMIC Ser 2009-42 CI MZ 5.000% 06/20/39		09/01/2022	Paydown		104,478	104,478	103,544	103,850	0	629	0	629	0	104,478	0	0	0	3,373	06/20/2039	1.A
38374X-TY-1	Government Natl Mtg Assn REMIC Ser 2009-23 CI BC 4.500% 04/20/39		09/01/2022	Paydown		53,773	53,773	53,605	53,633	0	140	0	140	0	53,773	0	0	0	1,608	04/20/2039	1.A
38375D-Z7-6	Government Natl Mtg Assn REMIC Ser 2009-58 CI ME 4.500% 07/16/39		09/01/2022	Paydown		680,290	680,290	670,724	677,006	0	3,285	0	3,285	0	680,290	0	0	0	20,639	07/16/2039	1.A
38376J-DQ-4	Government Natl Mtg Assn REMIC Ser 2009-106 CI B 4.000% 09/16/24		09/01/2022	Paydown		201,037	201,037	194,660	199,917	0	1,120	0	1,120	0	201,037	0	0	0	5,381	09/16/2024	1.A
38377G-F9-5	Government Natl Mtg Assn REMIC Ser 2010-76 CI BE 4.500% 06/20/40		09/01/2022	Paydown		268,558	268,558	286,770	273,771	0	(5,213)	0	(5,213)	0	268,558	0	0	0	8,845	06/20/2040	1.A
38379X-V5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 201693 CLASS LB 3.000% 07/20/46		09/01/2022	Paydown		99,082	99,082	100,475	99,723	0	(641)	0	(641)	0	99,082	0	0	0	2,057	07/20/2046	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		09/01/2022	Paydown		5,762	5,762	5,896	5,809	0	(80)	0	(80)	0	5,762	0	0	0	50	01/20/2048	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		09/01/2022	Paydown		125,121	125,121	124,382	124,684	0	437	0	437	0	125,121	0	0	0	3,477	08/20/2048	1.A
38381T-KZ-7	Government National Mortgage SERIES 201929 CLASS JY 4.500% 03/20/49		09/01/2022	Paydown		1,562,364	1,562,364	1,646,890	1,590,269	0	(27,905)	0	(27,905)	0	1,562,364	0	0	0	44,663	03/20/2049	1.A
38381V-BT-6	Government National Mortgage SERIES 201952 CLASS AF 3.464% 04/16/49		09/16/2022	Paydown		350,785	350,785	350,621	350,671	0	115	0	115	0	350,785	0	0	0	2,664	04/16/2049	1.A
912828-XQ-8	United States Treasury 2.000% 07/31/22		07/31/2022	Maturity		4,715,000	4,715,000	4,729,734	4,716,640	0	(1,640)	0	(1,640)	0	4,715,000	0	0	0	94,300	07/31/2022	1.A
0109999999. Subtotal - Bonds - U.S. Governments						9,427,105	9,427,105	9,550,143	9,472,502	0	(45,427)	0	(45,427)	0	9,427,105	0	0	0	228,255	XXX	XXX
31283G-3V-7	Federal Home Ln Mtg Corp Pool G00812 6.500% 04/01/26		09/01/2022	Paydown		520	520	529	523	0	(4)	0	(4)	0	520	0	0	0	22	04/01/2026	1.A
3128M7-T9-7	FREDDIE MAC G05676 4.000% 11/01/39		09/01/2022	Paydown		158,113	158,113	165,327	164,754	0	(6,641)	0	(6,641)	0	158,113	0	0	0	4,233	11/01/2039	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		09/01/2022	Paydown		188,381	188,381	183,701	184,010	0	4,370	0	4,370	0	188,381	0	0	0	4,300	11/01/2040	1.A
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		09/01/2022	Paydown		133,409	133,409	136,223	136,019	0	(2,610)	0	(2,610)	0	133,409	0	0	0	2,707	04/01/2042	1.A
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000% 12/01/44		09/01/2022	Paydown		5,653	5,653	5,787	5,780	0	(127)	0	(127)	0	5,653	0	0	0	109	12/01/2044	1.A
3128S2-RN-3	FREDDIE MAC T61393 3.000% 10/01/42		09/01/2022	Paydown		500,554	500,554	514,241	513,637	0	(13,084)	0	(13,084)	0	500,554	0	0	0	11,214	10/01/2042	1.A
3128S2-SG-7	FREDDIE MAC T61419 3.000% 11/01/42		09/01/2022	Paydown		26,620	26,620	27,348	27,311	0	(691)	0	(691)	0	26,620	0	0	0	532	11/01/2042	1.A
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		09/01/2022	Paydown		33,887	33,887	34,814	34,771	0	(883)	0	(883)	0	33,887	0	0	0	611	11/01/2042	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2022	Paydown		80,249	80,249	79,497	79,551	0	698	0	698	0	80,249	0	0	0	1,320	01/01/2043	1.A
312931-A6-5	FREDDIE MAC A84529 4.500% 02/01/39		09/01/2022	Paydown		7,198	7,198	7,018	7,030	0	169	0	169	0	7,198	0	0	0	218	02/01/2039	1.A
312933-A7-9	FREDDIE MAC A86330 4.500% 05/01/39		09/01/2022	Paydown		27,909	27,909	27,211	27,253	0	655	0	655	0	27,909	0	0	0	850	05/01/2039	1.A
3132GR-HF-1	FREDDIE MAC Q06230 3.500% 02/01/42		09/01/2022	Paydown		60,749	60,749	62,999	62,831	0	(2,082)	0	(2,082)	0	60,749	0	0	0	1,526	02/01/2042	1.A
3132GS-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		09/01/2022	Paydown		199,749	199,749	206,178	205,752	0	(6,003)	0	(6,003)	0	199,749	0	0	0	4,597	04/01/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132J6-GQ-1	Federal Home Loan Mtg Corp Q15206 2.500% 01/01/43		09/01/2022	Paydown		465,338	465,338	454,577	455,434	0	9,904	0	9,904	0	465,338	0	0	0	7,601	01/01/2043	1.A
3136AC-7M-7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS) 1AC 3.454% 02/25/43		09/01/2022	Paydown		62,746	62,746	64,027	63,947	0	(1,201)	0	(1,201)	0	62,746	0	0	0	1,574	02/25/2043	1.A
3136AM-XV-6	Fannie mae SERIES 201511 CLASS AQ 3.000% 03/25/35		09/01/2022	Paydown		168,304	168,304	171,670	169,356	0	(1,052)	0	(1,052)	0	168,304	0	0	0	3,443	03/25/2035	1.A
3136AX-NU-5	FANNIE MAE SERIES 201757 CLASS FA 3.480% 08/25/57		09/25/2022	Paydown		286,025	286,025	284,594	285,137	0	888	0	888	0	286,025	0	0	0	2,148	08/25/2057	1.A
3136B3-4D-9	FANNIE MAE SERIES 20199 CLASS GF 3.530% 03/25/49		09/25/2022	Paydown		102,663	102,663	102,511	102,591	0	72	0	72	0	102,663	0	0	0	697	03/25/2049	1.A
3136B3-N2-2	FANNIE MAE SERIES 201910 CLASS F 3.530% 03/25/49		09/25/2022	Paydown		77,345	77,345	77,237	77,313	0	32	0	32	0	77,345	0	0	0	646	03/25/2049	1.A
3136B4-VX-3	Fannie mae SERIES 201926 CLASS FM 3.530% 06/25/49		09/25/2022	Paydown		130,630	130,630	130,467	130,561	0	69	0	69	0	130,630	0	0	0	1,151	06/25/2049	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 Cl BL 4.000% 11/15/40		09/01/2022	Paydown		457,957	457,957	434,200	451,730	0	6,227	0	6,227	0	457,957	0	0	0	12,295	11/15/2040	1.A
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 Cl PY 4.000% 02/15/42		09/01/2022	Paydown		32,930	32,930	33,115	32,939	0	(9)	0	(9)	0	32,930	0	0	0	873	02/15/2042	1.A
3137BH-UW-5	Freddie Mac 3.000% 04/15/35		09/15/2022	Paydown		268,979	268,979	263,274	266,834	0	2,145	0	2,145	0	268,979	0	0	0	5,758	04/15/2035	1.A
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		09/01/2022	Paydown		297,231	297,231	305,707	302,139	0	(4,908)	0	(4,908)	0	297,231	0	0	0	2,579	09/15/2048	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		09/01/2022	Paydown		60,546	60,546	61,282	60,741	0	(195)	0	(195)	0	60,546	0	0	0	1,792	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		09/01/2022	Paydown		37,410	37,410	39,628	38,291	0	(882)	0	(882)	0	37,410	0	0	0	1,113	01/15/2049	1.A
3137FL-2T-0	FREDDIE MAC SERIES 4863 CLASS EB 4.500% 03/15/49		09/01/2022	Paydown		314,080	314,080	332,593	320,895	0	(6,816)	0	(6,816)	0	314,080	0	0	0	9,306	03/15/2049	1.A
3137FL-LV-4	FREDDIE MAC SERIES 4869 CLASS NB 4.500% 01/15/49		09/01/2022	Paydown		185,890	185,890	196,404	189,680	0	(3,790)	0	(3,790)	0	185,890	0	0	0	4,985	01/15/2049	1.A
3137FL-YN-8	FREDDIE MAC SERIES KF61 CLASS A 3.610% 03/25/29		09/25/2022	Paydown		1,597	1,597	1,597	1,597	0	0	0	0	0	1,597	0	0	0	12	03/25/2029	1.A
31384U-WS-9	Federal Natl Mtg Assn Pool 534457 6.500% 10/01/28		09/01/2022	Paydown		14,836	14,836	14,871	14,815	0	21	0	21	0	14,836	0	0	0	643	10/01/2028	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		09/01/2022	Paydown		169,610	169,610	167,092	167,218	0	2,391	0	2,391	0	169,610	0	0	0	3,311	01/01/2043	1.A
3138EP-QJ-6	FNMA AL 6756 3.903% 03/01/45		09/01/2022	Paydown		53,731	53,731	58,567	57,610	0	(3,879)	0	(3,879)	0	53,731	0	0	0	1,353	03/01/2045	1.A
3138L6-4X-3	Fannie Mae AM6237 4.150% 07/01/44		09/01/2022	Paydown		38,088	38,088	39,748	39,387	0	(1,300)	0	(1,300)	0	38,088	0	0	0	1,064	07/01/2044	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		09/01/2022	Paydown		31,090	31,090	34,569	33,855	0	(2,764)	0	(2,764)	0	31,090	0	0	0	856	07/01/2044	1.A
3138L7-AD-8	Fannie Mae 3.750% 08/01/34		09/01/2022	Paydown		40,859	40,859	41,396	41,185	0	(325)	0	(325)	0	40,859	0	0	0	1,031	08/01/2034	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		09/01/2022	Paydown		18,838	18,838	20,513	20,096	0	(1,258)	0	(1,258)	0	18,838	0	0	0	519	11/01/2039	1.A
3138L8-W8-3	FNMA 3.410% 01/01/32		09/01/2022	Paydown		20,095	20,095	20,987	20,630	0	(535)	0	(535)	0	20,095	0	0	0	461	01/01/2032	1.A
3138LH-5J-9	Fannie Mae AN5348 3.700% 04/01/47		09/01/2022	Paydown		44,211	44,211	44,543	44,495	0	(284)	0	(284)	0	44,211	0	0	0	1,100	04/01/2047	1.A
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		09/01/2022	Paydown		17,900	17,900	17,213	17,285	0	615	0	615	0	17,900	0	0	0	409	12/01/2045	1.A
3138M0-BE-9	Fannie Mae AO8136 3.000% 08/01/42		09/01/2022	Paydown		107,828	107,828	110,608	110,396	0	(2,568)	0	(2,568)	0	107,828	0	0	0	2,014	08/01/2042	1.A
3138NY-W3-5	Fannie Mae AR2465 2.500% 01/01/43		09/01/2022	Paydown		88,377	88,377	89,316	89,259	0	(882)	0	(882)	0	88,377	0	0	0	1,492	01/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		09/01/2022	Paydown		13,910	13,910	13,640	13,661	0	249	0	249	0	13,910	0	0	0	264	02/01/2043	1.A
3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		09/01/2022	Paydown		16,112	16,112	17,575	17,506	0	(1,394)	0	(1,394)	0	16,112	0	0	0	538	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 Cl DB 6.000% 12/25/32		09/01/2022	Paydown		6,275	6,275	6,430	6,317	0	(42)	0	(42)	0	6,275	0	0	0	255	12/25/2032	1.A
31392U-RR-7	Federal Home Ln Mtg Corp REMIC Ser 2501 Cl GE 6.000% 09/15/32		09/01/2022	Paydown		44,940	44,940	45,825	45,075	0	(135)	0	(135)	0	44,940	0	0	0	1,782	09/15/2032	1.A
31393C-PX-5	Federal Natl Mtg Assn REMIC Ser 2003-55 Cl UE 5.500% 06/25/33		09/01/2022	Paydown		59,905	59,905	60,092	59,824	0	80	0	80	0	59,905	0	0	0	2,118	06/25/2033	1.A
31394B-5Q-3	Federal Natl Mtg Assn REMIC Ser 2005-7 Cl ZB 6.000% 02/25/35		09/01/2022	Paydown		279,874	279,874	274,591	277,086	0	2,788	0	2,788	0	279,874	0	0	0	11,313	02/25/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31394D-YS-3	Federal Natl Mtg Assn REMIC Ser 2005-52 Cl PV 5.500% 05/25/35		09/01/2022	Paydown		711,986	711,986	712,097	710,304	0	1,682	0	1,682	0	711,986	0	0	0	26,192	05/25/2035	1.A
31394L-JD-5	Federal Home Ln Mtg Corp SERIES 2691 CLASS ZM 4.500% 10/15/33		09/01/2022	Paydown		68,930	68,930	68,644	68,771	0	159	0	159	0	68,930	0	0	0	1,948	10/15/2033	1.A
31394R-LB-3	Federal Home Ln Mtg Corp REMIC Ser 2752 Cl CZ 5.000% 02/15/34		09/01/2022	Paydown		413,700	413,700	409,971	411,341	0	2,359	0	2,359	0	413,700	0	0	0	14,493	02/15/2034	1.A
31395B-DF-7	Federal Natl Mtg Assn REMIC Ser 2006-9 Cl AM 5.500% 03/25/36		09/01/2022	Paydown		18,225	18,225	17,445	17,993	0	232	0	232	0	18,225	0	0	0	699	03/25/2036	1.A
31395D-BL-2	Federal Natl Mtg Assn REMIC Ser 2006-40 Cl EU 6.000% 05/25/36		09/01/2022	Paydown		72,489	72,489	71,288	71,820	0	669	0	669	0	72,489	0	0	0	2,905	05/25/2036	1.A
31395D-SY-6	Federal Natl Mtg Assn REMIC Ser 2006-35 Cl MJ 6.000% 05/25/36		09/01/2022	Paydown		48,790	48,790	48,035	48,449	0	341	0	341	0	48,790	0	0	0	1,848	05/25/2036	1.A
31395E-UL-9	Federal Home Ln Mtg Corp REMIC Ser 2841 Cl Z 6.000% 08/15/34		09/01/2022	Paydown		37,513	37,513	38,079	37,562	0	(49)	0	(49)	0	37,513	0	0	0	1,533	08/15/2034	1.A
31395J-ZL-3	Federal Home Ln Mtg Corp REMIC Ser 2891 Cl ME 5.000% 11/15/34		09/01/2022	Paydown		105,705	105,705	107,158	106,100	0	(395)	0	(395)	0	105,705	0	0	0	3,395	11/15/2034	1.A
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 Cl EH 6.500% 07/25/36		09/01/2022	Paydown		13,358	13,358	13,734	13,521	0	(163)	0	(163)	0	13,358	0	0	0	625	07/25/2036	1.A
31395P-WU-2	Federal Home Ln Mtg Corp REMIC Ser 2950 Cl LH 5.500% 03/15/35		09/01/2022	Paydown		137,505	137,505	137,527	137,307	0	199	0	199	0	137,505	0	0	0	4,997	03/15/2035	1.A
31395V-GT-0	Federal Home Ln Mtg Corp REMIC Ser 2989 Cl WG 5.500% 06/15/35		09/01/2022	Paydown		242,320	242,320	243,380	242,350	0	(30)	0	(30)	0	242,320	0	0	0	8,752	06/15/2035	1.A
31395W-MR-5	Federal Home Ln Mtg Corp REMIC Ser 3002 Cl NE 5.000% 07/15/35		09/01/2022	Paydown		231,402	231,402	234,584	232,351	0	(950)	0	(950)	0	231,402	0	0	0	7,176	07/15/2035	1.A
31395X-N4-3	Federal Home Ln Mtg Corp REMIC Ser 3015 Cl GM 5.000% 08/15/35		09/01/2022	Paydown		54,023	54,023	53,465	53,772	0	251	0	251	0	54,023	0	0	0	1,835	08/15/2035	1.A
31396F-G4-9	Federal Home Ln Mtg Corp REMIC Ser 3068 Cl ZD 4.500% 11/15/35		09/01/2022	Paydown		102,829	102,829	98,646	101,939	0	890	0	890	0	102,829	0	0	0	3,135	11/15/2035	1.A
31396J-2V-6	Federal Home Ln Mtg Corp REMIC Ser 3127 Cl HZ 6.000% 03/15/36		09/01/2022	Paydown		81,993	81,993	80,787	81,345	0	648	0	648	0	81,993	0	0	0	3,354	03/15/2036	1.A
31396K-FU-1	Federal Natl Mtg Assn REMIC Ser 2006-73 Cl ZH 6.500% 08/25/36		09/01/2022	Paydown		66,990	66,990	68,281	67,045	0	(54)	0	(54)	0	66,990	0	0	0	2,870	08/25/2036	1.A
31396K-G4-8	Federal Natl Mtg Assn REMIC Ser 2006-88 Cl AZ 6.500% 09/25/36		09/01/2022	Paydown		95,025	95,025	95,638	94,804	0	221	0	221	0	95,025	0	0	0	3,714	09/25/2036	1.A
31396K-L3-4	Federal Natl Mtg Assn REMIC Ser 2006-89 Cl BD 6.500% 09/25/36		09/01/2022	Paydown		4,768	4,768	4,875	4,760	0	7	0	7	0	4,768	0	0	0	207	09/25/2036	1.A
31396L-CS-7	Federal Natl Mtg Assn REMIC Ser 2006-96 Cl B 6.500% 10/25/46		09/01/2022	Paydown		2,324	2,324	2,356	2,345	0	(20)	0	(20)	0	2,324	0	0	0	101	10/25/2046	1.A
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 Cl D 6.500% 08/25/36		09/01/2022	Paydown		21,402	21,402	21,322	21,315	0	87	0	87	0	21,402	0	0	0	1,011	08/25/2036	1.A
31396Q-Q9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 Cl JB 4.000% 09/25/29		09/01/2022	Paydown		139,527	139,527	131,504	136,015	0	3,513	0	3,513	0	139,527	0	0	0	3,713	09/25/2029	1.A
31396T-SL-8	Federal Home Ln Mtg Corp REMIC Ser 3171 Cl DE 6.000% 06/15/36		09/01/2022	Paydown		28,122	28,122	28,043	28,052	0	70	0	70	0	28,122	0	0	0	1,225	06/15/2036	1.A
31396T-UC-5	Federal Home Ln Mtg Corp REMIC Ser 3171 Cl MJ 6.000% 06/15/36		09/01/2022	Paydown		129,870	129,870	130,377	129,793	0	77	0	77	0	129,870	0	0	0	4,872	06/15/2036	1.A
31396V-X9-4	Federal Natl Mtg Assn REMIC Ser 2007-38 Cl ZB 6.000% 05/25/37		09/01/2022	Paydown		7,512	7,512	7,054	7,324	0	188	0	188	0	7,512	0	0	0	321	05/25/2037	1.A
31396W-UB-0	Federal Natl Mtg Assn REMIC Ser 2007-63 Cl AZ 6.000% 07/25/37		09/01/2022	Paydown		11,044	11,044	10,358	10,727	0	317	0	317	0	11,044	0	0	0	433	07/25/2037	1.A
31396X-HW-7	Federal Natl Mtg Assn REMIC Ser 2007-77 Cl DC 6.000% 08/25/37		09/01/2022	Paydown		51,296	51,296	50,213	50,768	0	528	0	528	0	51,296	0	0	0	2,024	08/25/2037	1.A
31397A-6C-2	Federal Home Ln Mtg Corp REMIC Ser 3209 Cl TZ 5.000% 08/15/36		09/01/2022	Paydown		61,080	61,080	58,911	59,972	0	1,108	0	1,108	0	61,080	0	0	0	2,030	08/15/2036	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
31397H-ZK-7	Federal Home Ln Mtg Corp REMIC Ser 3329 Cl WN 6.000% 06/15/37		09/01/2022	Paydown		369,938	369,938	370,805	369,549	0	389	0	389	0	369,938	0	0	0	15,261	06/15/2037	1.A
31397L-C8-0	Federal Natl Mtg Assn REMIC Ser 2008-53 Cl GZ 6.000% 03/25/38		09/01/2022	Paydown		56,861	56,861	53,872	55,302	0	1,559	0	1,559	0	56,861	0	0	0	2,486	03/25/2038	1.A
31397P-V3-1	Federal Home Ln Mtg Corp REMIC Ser 3405 Cl DZ 5.000% 01/15/38		09/01/2022	Paydown		22,714	22,714	22,615	22,658	0	56	0	56	0	22,714	0	0	0	759	01/15/2038	1.A
31397Q-W5-3	Federal Natl Mtg Assn REMIC Ser 2010-151 Cl BL 4.000% 01/25/31		09/01/2022	Paydown		373,981	373,981	371,644	372,557	0	1,424	0	1,424	0	373,981	0	0	0	9,982	01/25/2031	1.A
31397R-ZH-2	Federal Home Ln Mtg Corp REMIC Ser 3441 Cl AX 4.500% 04/15/38		09/01/2022	Paydown		124,301	124,301	118,863	122,225	0	2,077	0	2,077	0	124,301	0	0	0	3,710	04/15/2038	1.A
31398F-5C-1	Federal Home Ln Mtg Corp REMIC Ser 2009-99 Cl DH 4.500% 10/25/39		09/01/2022	Paydown		8,411	8,411	8,011	8,281	0	130	0	130	0	8,411	0	0	0	253	10/25/2039	1.A
31398K-KJ-8	Federal Home Ln Mtg Corp REMIC Ser 3591 Cl GJ 4.000% 10/15/24		09/01/2022	Paydown		119,835	119,835	117,439	119,330	0	505	0	505	0	119,835	0	0	0	3,161	10/15/2024	1.A
31398K-ZC-7	Federal Home Ln Mtg Corp REMIC Ser 3598 Cl MB 4.500% 10/15/37		09/01/2022	Paydown		78,146	78,146	75,643	77,250	0	896	0	896	0	78,146	0	0	0	2,365	10/15/2037	1.A
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 Cl SD 2.887% 12/25/40		09/25/2022	Paydown		0	0	46,058	42,023	0	(42,023)	0	(42,023)	0	0	0	0	0	10,932	12/25/2040	1.A
31398W-5J-9	Federal Home Ln Mtg Corp REMIC Ser 3626 Cl DB 5.000% 01/15/40		09/01/2022	Paydown		182,598	182,598	183,739	182,897	0	(300)	0	(300)	0	182,598	0	0	0	5,993	01/15/2040	1.A
31405F-D4-1	Federal Natl Mtg Assn Pool 787723 6.500% 01/01/33		09/01/2022	Paydown		2,865	2,865	2,986	2,967	0	(102)	0	(102)	0	2,865	0	0	0	124	01/01/2033	1.A
31407B-TX-7	Federal Natl Mtg Assn Pool 825966 5.000% 07/01/35		09/01/2022	Paydown		10,238	10,238	9,599	9,704	0	534	0	534	0	10,238	0	0	0	308	07/01/2035	1.A
31412P-CF-6	Federal Natl Mtg Assn 930770 4.500% 03/01/29		09/01/2022	Paydown		44,547	44,547	43,698	43,957	0	590	0	590	0	44,547	0	0	0	1,336	03/01/2029	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2022	Paydown		312,093	312,093	319,700	318,910	0	(6,817)	0	(6,817)	0	312,093	0	0	0	5,124	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		09/01/2022	Paydown		203,567	203,567	199,018	199,384	0	4,182	0	4,182	0	203,567	0	0	0	3,951	02/01/2043	1.A
31417K-LX-3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2022	Paydown		114,919	114,919	117,361	117,138	0	(2,219)	0	(2,219)	0	114,919	0	0	0	4,244	07/01/2039	1.A
31418A-DV-7	Federal Natl Mtg Assn MA1015 3.000% 03/01/42		09/01/2022	Paydown		47,364	47,364	47,268	47,268	0	96	0	96	0	47,364	0	0	0	967	03/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500% 12/01/42		09/01/2022	Paydown		49,661	49,661	50,188	50,160	0	(500)	0	(500)	0	49,661	0	0	0	826	12/01/2042	1.A
31419B-7B-5	Fannie Mae AE1789 4.000% 10/01/40		09/01/2022	Paydown		142,878	142,878	144,708	144,531	0	(1,653)	0	(1,653)	0	142,878	0	0	0	3,446	10/01/2040	1.A
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2022	Paydown		22,543	22,543	21,361	21,440	0	1,103	0	1,103	0	22,543	0	0	0	501	09/01/2040	1.A
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.318% 10/25/52		09/25/2022	Paydown		8,085	8,085	8,867	7,759	0	(743)	0	(743)	0	8,085	0	0	0	230	10/25/2052	1.B
35563C-AS-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A3 4.441% 11/25/52		09/25/2022	Paydown		53,757	53,757	59,931	59,570	0	(5,813)	0	(5,813)	0	53,757	0	0	0	1,933	11/25/2052	1.B
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL 6.202% 07/01/31		07/01/2022	Redemption 100.0000		120,000	120,000	139,175	135,428	0	(1,315)	0	(1,315)	0	134,113	0	(14,113)	(14,113)	7,442	07/01/2031	1.G FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		07/15/2022	Redemption 100.0000		30,273	30,273	30,273	30,273	0	0	0	0	0	30,273	0	0	0	1,206	07/15/2048	1.E FE
911760-JT-4	US Dept Veterans Affairs Vendee Mtg Tr 1997-1 Cl 1A 7.060% 04/15/26		09/01/2022	Paydown		6,864	6,864	6,863	6,848	0	16	0	16	0	6,864	0	0	0	284	04/15/2026	1.A
92261U-AC-8	VA Vende Mtg Trust REMIC Ser 2008-1 Cl AI 0.214% 01/15/37		09/01/2022	Paydown		0	0	32,164	19,781	0	(19,781)	0	(19,781)	0	0	0	0	0	1,766	01/15/2037	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						10,905,308	10,905,308	11,026,953	11,009,142	0	(90,795)	0	(90,795)	0	10,919,421	0	(14,113)	(14,113)	312,733	XXX	XXX
00176@-AA-4	AMF Florence 3.210% 12/31/35		09/30/2022	Redemption 100.0000		57,596	57,596	57,596	57,596	0	0	0	0	0	57,596	0	0	0	1,387	12/31/2035	2.C PL
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.800% 08/15/27		08/15/2022	Redemption 100.0000		48,993	48,993	49,404	49,334	0	(32)	0	(32)	0	49,301	0	(309)	(309)	2,352	08/15/2027	1.G FE
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		09/30/2022	Redemption 100.0000		92,372	92,372	92,372	92,372	0	0	0	0	0	92,372	0	0	0	3,235	06/30/2033	2.C PL

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/30		08/15/2022	Redemption 100.0000		47,500	47,500	47,797	47,699	0	(13)	0	(13)	0	47,686	0	(186)	(186)	1,734	08/15/2030	2.A FE
02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		08/15/2022	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	3,360	08/15/2026	3.B FE
024836-AB-4	AMERICAN CAMPUS CMNTYS 4.125% 07/01/24		08/24/2022	Call 101.0940		3,032,819	3,000,000	2,995,830	2,998,801	0	299	0	299	0	2,999,100	0	900	900	174,788	07/01/2024	2.B FE
02660T-EQ-2	AMERICAN HOME MORTGAGE INVESTM SERIES 20052 CLASS 4A1 5.701% 09/25/45		07/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2045	1.A FM
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		09/30/2022	Redemption 100.0000		178,566	178,566	178,566	178,566	0	0	0	0	0	178,566	0	0	0	10,982	09/30/2023	2.C FE
05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		09/15/2022	Redemption 100.0000		12,824	12,824	12,824	12,824	0	0	0	0	0	12,824	0	0	0	303	11/15/2032	1.F
08861@-AA-7	Walgreen Company 6.043% 08/15/31		09/15/2022	Redemption 100.0000		37,683	37,683	37,683	37,683	0	0	0	0	0	37,683	0	0	0	1,521	08/15/2031	2.B FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		09/15/2022	Redemption 100.0000		20,491	20,491	21,376	21,216	0	(53)	0	(53)	0	21,163	0	(672)	(672)	507	12/15/2032	1.F FE
125333-AG-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA CLASS (CMBS) C 3.752% 07/10/30		07/01/2022	Paydown		1,000,000	1,000,000	953,494	993,708	0	6,292	0	6,292	0	1,000,000	0	0	0	22,097	07/10/2030	1.A
12647P-AA-6	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A1 3.000% 08/25/43		09/01/2022	Paydown		36,325	36,325	36,398	36,288	0	36	0	36	0	36,325	0	0	0	719	08/25/2043	1.A
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		09/01/2022	Paydown		3,014	3,014	3,067	3,021	0	(6)	0	(6)	0	3,014	0	0	0	65	02/25/2045	1.A
12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		09/15/2022	Redemption 100.0000		5,544	5,544	5,544	5,544	0	0	0	0	0	5,544	0	0	0	123	03/31/2044	1.E
14155#-AA-8	Cardinals Ballpark LLC 5.770% 09/30/27		09/30/2022	Redemption 100.0000		236,218	236,218	236,218	236,218	0	0	0	0	0	236,218	0	0	0	13,630	09/30/2027	1.A FE
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 3.024% 02/10/51		09/01/2022	Paydown		82,931	82,931	81,221	82,107	0	824	0	824	0	82,931	0	0	0	1,471	02/10/2051	1.A FM
177376-AF-7	Citrix Systems Inc 3.300% 03/01/30		09/30/2022	Call 100.0000		2,000,000	2,000,000	1,987,000	1,989,098	0	873	0	873	0	1,989,971	0	10,029	10,029	71,317	03/01/2030	2.B FE
22944@-AA-9	Fusco Park Street Series 2008 A-1 6.460% 07/15/26		09/15/2022	Redemption 100.0000		286,001	286,001	286,001	286,001	0	0	0	0	0	286,001	0	0	0	12,185	07/15/2026	1.G Z
22959#-AA-9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/38		09/30/2022	Redemption 100.0000		78,784	78,784	78,784	78,784	0	0	0	0	0	78,784	0	0	0	3,174	09/30/2038	2.A PL
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2I 4.030% 11/20/47		08/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	227	11/20/2047	2.B FE
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 12/28/30		07/28/2022	Redemption 100.0000		38,906	38,906	38,906	0	0	0	0	0	0	38,906	0	0	0	387	12/28/2030	2.B FE
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 12/28/30		09/28/2022	Redemption 100.0000		127,920	127,920	127,920	0	0	0	0	0	0	127,920	0	0	0	2,200	12/28/2030	2.B PL
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.328% 07/25/48		07/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	243	07/25/2048	2.A FE
38081E-AA-9	Golden Bear SERIES 20161A CLASS A 3.750% 09/20/47		09/22/2022	Paydown		215,266	215,266	215,266	215,266	0	0	0	0	0	215,266	0	0	0	8,072	09/20/2047	1.A FE
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		09/15/2022	Paydown		14,337	14,337	14,330	14,331	0	7	0	7	0	14,337	0	0	0	315	04/15/2055	1.C FE
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		09/15/2022	Paydown		41,499	41,499	41,523	41,523	0	(25)	0	(25)	0	41,499	0	0	0	1,037	10/15/2052	1.A FE
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		09/20/2022	Paydown		177,359	177,359	181,746	181,614	0	(4,254)	0	(4,254)	0	177,359	0	0	0	5,465	09/20/2047	1.A FE
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		09/20/2022	Paydown		85,959	85,959	85,920	85,922	0	37	0	37	0	85,959	0	0	0	2,272	09/20/2040	1.A FE
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		09/20/2022	Paydown		141,798	141,798	141,785	141,786	0	12	0	12	0	141,798	0	0	0	4,026	09/20/2041	1.A FE
42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		09/20/2022	Paydown		158,531	158,531	158,479	158,481	0	50	0	50	0	158,531	0	0	0	4,075	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
42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		09/22/2022	Paydown		54,980	54,980	56,354	56,304	0	(1,324)	0	(1,324)	0	54,980	0	0	0	1,555	09/20/2042	1.A FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		09/20/2022	Paydown		27,224	27,224	26,679	0	0	544	0	544	0	27,224	0	0	0	470	09/20/2048	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		09/20/2022	Paydown		63,519	63,519	65,099	65,058	0	(1,540)	0	(1,540)	0	63,519	0	0	0	1,828	09/20/2048	1.A FE
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		09/20/2022	Paydown		57,361	57,361	57,357	57,357	0	4	0	4	0	57,361	0	0	0	1,823	09/20/2041	1.A FE
43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		09/15/2022	Redemption 100.0000		4,682	4,682	4,682	4,682	0	0	0	0	0	4,682	0	0	0	105	10/15/2040	1.F
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		08/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	93	08/25/2049	2.B FE
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		09/01/2022	Paydown		11,860	11,860	11,832	11,834	0	26	0	26	0	11,860	0	0	0	229	07/25/2043	1.A
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.450% 01/25/47		09/01/2022	Paydown		50,393	50,393	49,071	49,130	0	1,263	0	1,263	0	50,393	0	0	0	1,118	01/25/2047	1.A
482480-AE-0	KLA-Tencor Corp 4.650% 11/01/24		07/07/2022	Various		5,455,463	5,325,000	5,663,652	5,440,210	0	(22,013)	0	(22,013)	0	5,418,197	0	(93,197)	(93,197)	299,664	11/01/2024	1.G FE
526057-BN-3	Lennar Corporation 4.750% 11/15/22		08/30/2022	Call 100.0000		7,614,000	7,614,000	7,280,160	7,574,910	0	29,583	0	29,583	0	7,604,493	0	9,507	9,507	286,318	11/15/2022	2.C FE
56602#-AA-8	Marriott International Aka Marbeth Lease Fin Tr 8.550% 11/17/22		09/17/2022	Redemption 100.0000		241,852	241,852	241,852	241,852	0	0	0	0	0	241,852	0	0	0	13,775	11/17/2022	2.C
64079*-AB-8	Neptune Regional Transmission 6.210% 06/30/27		09/30/2022	Redemption 100.0000		71,534	71,534	71,534	71,534	0	0	0	0	0	71,534	0	0	0	3,332	06/30/2027	1.F PL
64758#-AA-4	NEW ORGANIC 6.750% 09/15/38		09/15/2022	Various		22,880	22,880	9,152	9,152	0	0	0	0	0	9,152	0	13,728	13,728	143	09/15/2038	6. Z
649840-B#-1	NEW YORK STATE ELEC & GAS CORP Series A No. RA-8 3.240% 09/13/22		09/13/2022	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	324,000	09/13/2022	1.G
67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50		09/01/2022	Redemption 100.0000		8,800	8,800	9,318	9,269	0	(8)	0	(8)	0	9,261	0	(460)	(460)	481	09/01/2050	1.G FE
69352J-AK-3	PPL Energy Supply LLC 6.000% 12/15/36		08/23/2022	Various		2,065,000	2,500,000	519,850	519,850	0	0	0	0	0	519,850	0	1,545,150	1,545,150	0	12/15/2036	1.G FE
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540% 09/20/49		09/20/2022	Paydown		272,623	272,623	272,623	272,623	0	0	0	0	0	272,623	0	0	0	9,264	09/20/2049	1.A FE
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540% 09/20/49		09/20/2022	Paydown		293,761	293,761	293,761	293,761	0	0	0	0	0	293,761	0	0	0	9,982	09/20/2049	1.A FE
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890% 09/22/53		09/19/2022	Paydown		580,285	580,285	580,285	580,285	0	0	0	0	0	580,285	0	0	0	21,257	09/22/2053	1.A FE
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890% 09/22/53		09/19/2022	Paydown		389,300	389,300	389,300	389,300	0	0	0	0	0	389,300	0	0	0	14,261	09/22/2053	1.A FE
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48		09/05/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	262	09/05/2048	2.C FE
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		09/10/2022	Redemption 100.0000		7,301	7,301	7,301	7,301	0	0	0	0	0	7,301	0	0	0	182	02/10/2049	2.A
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		09/30/2022	Various		80,734	80,734	80,734	80,734	0	0	0	0	0	80,734	0	0	0	2,218	05/31/2029	1.D PL
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 3.452% 05/20/35		09/20/2022	Paydown		42,375	42,375	38,443	39,512	0	2,863	0	2,863	0	42,375	0	0	0	368	05/20/2035	1.A FM
82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		09/01/2022	Paydown		25,380	25,380	24,298	24,361	0	1,019	0	1,019	0	25,380	0	0	0	643	04/25/2047	1.A
83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A2I 4.336% 01/20/50		09/20/2022	Paydown		2,500	2,500	2,440	2,442	0	58	0	58	0	2,500	0	0	0	72	01/20/2050	2.B FE
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30		08/15/2022	Redemption 100.0000		16,770	16,770	17,351	17,258	0	(30)	0	(30)	0	17,227	0	(458)	(458)	566	02/15/2030	1.G FE
84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36		09/30/2022	Redemption 100.0000		22,888	22,888	22,888	22,888	0	0	0	0	0	22,888	0	0	0	661	06/30/2036	2.C PL
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		07/30/2022	Paydown		43,492	43,492	42,850	42,893	0	599	0	599	0	43,492	0	0	0	1,732	04/30/2049	1.G FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		08/20/2022	Paydown		166,064	166,064	166,016	166,014	0	50	0	50	0	166,064	0	0	0	7,074	11/20/2048	1.F FE
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		09/10/2022	Redemption 100.0000		40	40	40	40	0	0	0	0	0	40	0	0	0	1	10/10/2053	1.E FE
87236Y-AF-5	TD AMERITRADE HOLDING CO 3.300% 04/01/27		09/01/2022	Taxable Exchange		(6,611,557)	(6,049,000)	(6,113,180)	(6,087,025)	0	0	0	0	0	(6,087,025)	0	(524,532)	(524,532)	0	04/01/2027	1.F FE
87236Y-AF-5	TD AMERITRADE HOLDING CO 3.300% 04/01/27		09/24/2021	Tax Free Exchange		6,087,025	6,049,000	6,113,180	6,087,025	0	0	0	0	0	6,087,025	0	0	0	0	04/01/2027	1.F FE
87236Y-AJ-7	TD AMERITRADE HOLDING CO 2.750% 10/01/29		09/01/2022	Taxable Exchange		(3,456,671)	(3,283,000)	(3,259,585)	(3,263,649)	0	0	0	0	0	(3,263,649)	0	(193,022)	(193,022)	0	10/01/2029	1.F FE
87236Y-AJ-7	TD AMERITRADE HOLDING CO 2.750% 10/01/29		09/24/2021	Tax Free Exchange		3,263,649	3,283,000	3,259,585	3,263,649	0	0	0	0	0	3,263,649	0	0	0	0	10/01/2029	1.F FE
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		08/25/2022	Paydown		750	750	798	792	0	(42)	0	(42)	0	750	0	0	0	28	05/25/2046	2.B FE
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A2II 4.940% 11/25/48		08/28/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	463	11/25/2048	2.B FE
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		09/30/2022	Redemption 100.0000		93,785	93,785	93,831	93,792	0	(3)	0	(3)	0	93,789	0	(4)	(4)	4,257	12/30/2023	2.B FE
88159D-AA-3	TES LLC SERIES 20171A CLASS A 4.330% 10/20/47		09/20/2022	Call 100.0000		8,447,149	8,447,149	8,445,995	8,445,500	0	226	0	226	0	8,445,725	0	1,424	1,424	335,281	10/20/2047	2.A FE
89255#-AA-9	VU TRADEMARK 4.920% 07/01/48		09/01/2022	Redemption 100.0000		448	448	448	448	0	0	0	0	0	448	0	0	0	17	07/01/2048	1.F PL
90363@-AB-6	USTA NATL TENNIS Series B No. 38 4.080% 09/08/39		07/08/2022	Redemption 100.0000		108,580	108,580	108,580	108,580	0	0	0	0	0	108,580	0	0	0	4,430	09/08/2039	1.G FE
90783W-AA-1	UNP RR CO 2006 PASS TRST 5.866% 07/02/30		07/02/2022	Redemption 100.0000		980	980	966	974	0	(1)	0	(1)	0	974	0	6	6	57	07/02/2030	1.D FE
909318-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		09/01/2022	Redemption 100.0000		57,000	57,000	54,786	55,229	0	129	0	129	0	55,359	0	1,641	1,641	1,995	03/01/2030	1.F FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		08/25/2022	Redemption 100.0000		69,374	69,374	70,439	70,225	0	(45)	0	(45)	0	70,180	0	(806)	(806)	2,879	08/25/2031	1.F FE
90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		07/07/2022	Redemption 100.0000		79,149	79,149	79,149	79,149	0	0	0	0	0	79,149	0	0	0	2,731	01/07/2030	2.B FE
91854*-AA-4	Verizon Irving TX CTL Cert No 24 3.620% 08/15/36		09/15/2022	Redemption 100.0000		42,483	42,483	42,483	42,483	0	0	0	0	0	42,483	0	0	0	1,027	08/15/2036	2.A
92841E-AA-7	Vistajet Malta 2021-1A 3.875% 02/15/30		08/15/2022	Redemption 100.0000		987,876	987,876	987,876	987,876	0	0	0	0	0	987,876	0	0	0	28,497	02/15/2030	2.A PL
94978#-AH-0	CVS Corporation 7.530% 01/10/24		09/10/2022	Redemption 100.0000		142,392	142,392	142,392	142,392	0	0	0	0	0	142,392	0	0	0	6,797	01/10/2024	2.B
95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		09/15/2022	Redemption 100.0000		10,682	10,682	14,693	14,307	0	(56)	0	(56)	0	14,251	0	(3,569)	(3,569)	721	03/15/2057	1.C FE
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.926% 06/20/44		09/01/2022	Paydown		67,246	67,246	69,621	69,429	0	(2,183)	0	(2,183)	0	67,246	0	0	0	1,862	06/20/2044	1.A
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2022	Redemption 100.0000		9,267	9,267	8,787	8,889	0	19	0	19	0	8,908	0	359	359	306	01/15/2030	1.F FE
00176P-AL-6	American Money Management Cor SERIES 201619A CLASS BR 4.538% 10/16/28	D	08/24/2022	Janney Montgomery		744,750	750,000	740,100	0	0	1,176	0	1,176	0	741,276	0	3,474	3,474	9,165	10/16/2028	1.A FE
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1 3.580% 01/15/29	D	07/15/2022	Paydown		330,779	330,779	330,779	330,779	0	0	0	0	0	330,779	0	0	0	2,935	01/15/2029	1.A FE
08180E-BJ-2	Benefit Street Partners CLO L SERIES 2013IIIA CLASS A 3.759% 07/20/29	D	07/20/2022	Paydown		530,938	530,938	531,044	531,041	0	(103)	0	(103)	0	530,938	0	0	0	5,968	07/20/2029	1.A FE
42772G-AB-8	HERO Funding Trust SERIES 20181A CLASS A2 4.670% 09/20/48	D	09/20/2022	Paydown		95,596	95,596	95,357	0	0	239	0	239	0	95,596	0	0	0	1,993	09/20/2048	1.A FE
482739-AG-4	KVK CLO Ltd SERIES 20131A CLASS BR 4.190% 01/14/28	D	08/17/2022	Robert W. Baird & Co		1,375,430	1,379,742	1,343,731	1,351,509	0	1,926	0	1,926	0	1,353,436	0	21,994	21,994	25,489	01/14/2028	1.A FE
482739-AG-4	KVK CLO Ltd SERIES 20131A CLASS BR 4.190% 01/14/28	D	07/14/2022	Paydown		120,258	120,258	117,120	117,798	0	2,461	0	2,461	0	120,258	0	0	0	1,749	01/14/2028	1.A FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	09/02/2022	Call 100.0000		154,241	154,241	137,274	0	0	941	0	941	0	138,216	0	16,025	16,025	1,852	06/30/2026	4.B FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 3.559% 07/20/29	D	07/20/2022	Paydown		9,892	9,892	9,899	0	0	(7)	0	(7)	0	9,892	0	0	0	117	07/20/2029	1.A FE
69702H-AA-6	Palmer Square Loan Funding Lt SERIES 20214A CLASS A1 3.538% 10/15/29	D	07/15/2022	Paydown		437,566	437,566	437,566	437,566	0	0	0	0	0	437,566	0	0	0	4,079	10/15/2029	1.A FE
714264-AH-1	PERNOD-RICARD SA 4.250% 07/15/22	D	07/15/2022	Maturity		2,000,000	2,000,000	1,991,600	1,999,474	0	526	0	526	0	2,000,000	0	0	0	85,000	07/15/2022	2.A FE
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/23	D	09/28/2022	Call 101.0000		3,030,000	3,000,000	2,872,500	2,971,421	0	11,494	0	11,494	0	2,982,915	0	17,085	17,085	169,344	10/15/2023	3.C FE
81883D-AS-2	Shackleton CLO LTD SERIES 201710A CLASS AR 3.649% 04/20/29	D	07/20/2022	Paydown		116,240	116,240	116,240	116,240	0	0	0	0	0	116,240	0	0	0	1,228	04/20/2029	1.A FE
949496-BJ-1	Wellfleet CLO Ltd SERIES 20151A CLASS AR4 3.649% 07/20/29	D	07/20/2022	Paydown		469,718	469,718	470,046	470,033	0	(316)	0	(316)	0	469,718	0	0	0	4,888	07/20/2029	1.A FE
94949L-AL-4	Wellfleet CLO Ltd SERIES 20162A CLASS A1R 3.899% 10/20/28	D	07/20/2022	Paydown		373,117	373,117	373,379	373,367	0	(250)	0	(250)	0	373,117	0	0	0	4,590	10/20/2028	1.A FE
G6363#-AP-2	NAC Aviation 29 DAC Series C 6.450% 02/22/24	D	08/01/2022	Various		11,810	0	0	0	0	0	0	0	0	0	0	11,810	11,810	0	02/22/2024	6. PL
G6363#-AQ-0	NAC Aviation 29 DAC Series D 6.700% 02/22/26	D	08/01/2022	Various		5,912	0	0	0	0	0	0	0	0	0	0	5,912	5,912	0	02/22/2026	6. PL
G6363#-AW-7	NAC Aviation 29 DAC Series J 4.920% 02/27/26	D	08/01/2022	Various		3,517	0	0	0	0	0	0	0	0	0	0	3,517	3,517	0	02/27/2026	6. PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						55,267,043	56,214,638	53,964,826	53,021,005	0	31,272	0	31,272	0	54,228,414	0	845,346	845,346	2,066,491	XXX	XXX
44971#-AA-7	IMA 9.755% 05/30/24		06/30/2022	Redemption 100.0000		4,628	4,628	4,581	4,601	0	5	0	5	0	4,606	0	23	23	170	05/30/2024	4.A PL
44971#-AC-3	IMA 9.755% 05/30/24		06/30/2022	Redemption 100.0000		825	825	816	820	0	1	0	1	0	821	0	4	4	31	05/30/2024	4.A PL
44971#-AD-1	IMA 9.255% 05/30/24		06/30/2022	Redemption 100.0000		844	844	836	839	0	1	0	1	0	840	0	4	4	32	05/30/2024	4.A PL
44971#-AE-9	IMA 9.755% 05/30/24		06/30/2022	Redemption 100.0000		778	778	768	773	0	1	0	1	0	774	0	4	4	30	05/30/2024	4.A PL
51932*-AB-2	4Wall Entertainm LAV GEAR 9.255% 10/31/24		06/30/2022	Redemption 100.0000		5,931	5,931	5,821	5,865	0	10	0	10	0	5,875	0	56	56	212	10/31/2024	5.B PL
51932*-AC-0	4Wall Entertainm LAV GEAR 9.255% 10/31/24		06/30/2022	Redemption 100.0000		1,325	1,325	1,306	1,313	0	2	0	2	0	1,315	0	10	10	47	10/31/2024	5.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						14,331	14,331	14,128	14,211	0	20	0	20	0	14,231	0	101	101	522	XXX	XXX
2509999997. Total - Bonds - Part 4						75,613,787	76,561,382	74,556,050	73,516,860	0	(104,930)	0	(104,930)	0	74,589,171	0	831,334	831,334	2,608,001	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						75,613,787	76,561,382	74,556,050	73,516,860	0	(104,930)	0	(104,930)	0	74,589,171	0	831,334	831,334	2,608,001	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
31338#-11-2	FHLB - Boston Class B		09/08/2022	Direct	4,308.000	430,800		430,800	291,800	0	0	0	0	0	430,800	0	0	0	7,022		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						430,800	XXX	430,800	291,800	0	0	0	0	0	430,800	0	0	0	7,022	XXX	XXX
024071-81-3	American Funds American Balance		09/02/2022	Prudential Securities Inc	206.000	5,974		5,677	6,911	(1,234)	0	0	(1,234)	0	5,677	0	298	298	88		.
06828M-87-6	Baron Funds Emerging Markets Institutional		09/09/2022	Prudential Securities Inc	95.000	1,274		1,172	1,669	(496)	0	0	(496)	0	1,172	0	102	102	0		.
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		08/30/2022	Prudential Securities Inc	10.000	48		55	54	0	0	0	0	0	55	0	(7)	(7)	2		.
298706-82-1	American Funds Europacific growth fund		08/30/2022	Prudential Securities Inc	2.000	73		110	98	12	0	0	12	0	110	0	(36)	(36)	0		.
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		09/09/2022	Prudential Securities Inc	14.000	945		944	0	0	0	0	0	0	944	0	1	1	0		.
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		09/01/2022	Prudential Securities Inc	923.000	127,392		132,181	0	0	0	0	0	0	132,181	0	(4,790)	(4,790)	0		.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP 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
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		09/21/2022	Prudential Securities Inc	39.000	401		418	0	0	0	0	0	0	418	0	(16)	(16)	1		.
31635V-63-8	Fidelity Advisors Fidelity Total Intern. Index		09/09/2022	Prudential Securities Inc	150.000	1,739		1,795	0	0	0	0	0	0	1,795	0	(56)	(56)	0		.
411512-52-8	Harbor Funds Capital Appreciation		09/01/2022	Prudential Securities Inc	1,007.000	70,600		94,027	101,619	(7,593)	0	0	(7,593)	0	94,027	0	(23,427)	(23,427)	0		.
55273H-35-3	MFS Value Fund R6		09/01/2022	Prudential Securities Inc	75.000	3,659		3,345	3,712	(704)	0	0	(704)	0	3,345	0	314	314	19		.
89154Q-15-8	Touchstone Funds International Equity Class I		07/29/2022	Prudential Securities Inc	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		.
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		09/09/2022	Prudential Securities Inc	79.000	3,896		3,420	4,611	(1,191)	0	0	(1,191)	0	3,420	0	476	476	0		.
921909-78-4	Vanguard Total Intl Stock Inde		07/29/2022	Prudential Securities Inc	3,927.000	449,751		485,348	361,593	(42,588)	0	0	(42,588)	0	485,348	0	(35,598)	(35,598)	5,585		.
921937-60-3	Vanguard Total Bond Market Ind		07/29/2022	Prudential Securities Inc	7,532.000	76,224		82,696	2,168	63	0	0	63	0	82,696	0	(6,472)	(6,472)	947		.
922040-10-0	Vanguard Institutional Index I		07/29/2022	Prudential Securities Inc	9,073.000	3,177,104		3,059,099	3,267,774	(580,662)	0	0	(580,662)	0	3,059,099	0	118,005	118,005	41,180		.
922908-88-4	Vanguard Extended Market Index		07/29/2022	Prudential Securities Inc	96,848.000	10,624,116		13,485,958	10,715,920	397,290	0	0	397,290	0	13,485,958	0	(2,861,842)	(2,861,842)	27,384		.
957663-66-9	Western Asset Funds Core Plus Bond I		08/30/2022	Prudential Securities Inc	104.000	1,030		1,267	1,245	22	0	0	22	0	1,267	0	(237)	(237)	18		.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						14,544,226	XXX	17,357,512	14,467,374	(237,081)	0	0	(237,081)	0	17,357,512	0	(2,813,285)	(2,813,285)	75,224	XXX	XXX
5989999997. Total - Common Stocks - Part 4						14,975,026	XXX	17,788,312	14,759,174	(237,081)	0	0	(237,081)	0	17,788,312	0	(2,813,285)	(2,813,285)	82,246	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						14,975,026	XXX	17,788,312	14,759,174	(237,081)	0	0	(237,081)	0	17,788,312	0	(2,813,285)	(2,813,285)	82,246	XXX	XXX
5999999999. Total - Preferred and Common Stocks						14,975,026	XXX	17,788,312	14,759,174	(237,081)	0	0	(237,081)	0	17,788,312	0	(2,813,285)	(2,813,285)	82,246	XXX	XXX
6009999999 - Totals						90,588,813	XXX	92,344,362	88,276,034	(237,081)	(104,930)	0	(342,011)	0	92,377,483	0	(1,981,951)	(1,981,951)	2,690,247	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Suisse Balanced Trend 5 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	269		269	(11,145)	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	0		0	(1,217)	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	93		93	(2,663)	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	197		197	(18,937)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	24,188	6,480,933	267.94	0	150,933	0	19,102		19,102	(131,831)	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	466		466	(13,346)	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	2		2	(4,572)	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	0		0	(1,907)	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	1,089		1,089	(104,612)	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	5,376		5,376	(153,725)	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	2,837		2,837	(117,543)	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	0		0	(6,588)	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	524		524	(2,872)	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	0		0	(8,620)	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	131		131	(5,417)	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	0		0	(12,409)	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	25,469		25,469	(149,073)	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	772		772	(4,232)	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	1		1	(2,012)	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	181		181	(1,728)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	842	225,605	267.94	0	4,956	0	665		665	(4,291)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	38,487	10,218,683	265.51	0	237,073	0	36,125		36,125	(200,949)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	739	192,990	261.15	0	4,195	0	1,498		1,498	(2,697)	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	35		35	(3,355)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	1,566	408,961	261.15	0	8,890	0	3,175		3,175	(5,715)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	872	231,525	265.51	0	5,078	0	818		818	(4,259)	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	0		0	(3,631)	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	0		0	(3,752)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DI	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	0		0	(183,823)	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)
Credit Suisse Balanced Trend 5 9CCSS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	361	96,726	267.94	0	2,125	0	285		285	(1,840)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	42,162	11,010,606	261.15	0	254,342	0	85,470		85,470	(168,872)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DZ	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	3		3	(6,282)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DT	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	3		3	(106,201)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FA	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	459		459	(4,374)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DL	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	0		0	(91,817)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DJ	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	0		0	(7,854)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0F0	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	990	262,855	265.51	0	5,765	0	929		929	(4,836)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0EZ	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	13,255		13,255	(134,627)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DY	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	45		45	(97,710)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	9	9,782	1087	0	89,968	0	5,469		5,469	(84,499)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	7	8,710	1244	0	72,911	0	113		113	(72,798)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	7	9,051	1293	69,678	0	0	0		0	(41,749)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	9	10,833	1204	93,051	0	0	112		112	(102,728)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	10	9,321	932.08	0	95,440	0	65,636		65,636	(29,804)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/21/2023	8	9,854	1232	0	83,149	0	332		332	(82,817)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2022	07/21/2023	898	889,640	990.69	0	88,515	0	31,600		31,600	(56,916)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AQ	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	16,949		16,949	(94,526)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/19/2022	08/21/2023	900	901,314	1001	0	84,585	0	32,248		32,248	(52,337)	0	0	0	0		0001
MSCI Emerging Markets 9MWFS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/19/2021	11/21/2022	729	925,261	1269	75,460	0	0	20		20	(55,069)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/21/2022	03/21/2023	829	924,551	1115	0	85,852	0	2,312		2,312	(83,540)	0	0	0	0		0001
MSCI Emerging Markets 9MWFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	905	920,367	1017	0	96,161	0	21,580		21,580	(74,582)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0NN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	9	35,991	3999	0	365,301	0	156,010		156,010	(209,291)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0PF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	37	140,227	3790	0	1,497,612	0	1,126,407		1,126,407	(371,205)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0KV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	29	127,416	4394	0	1,194,196	0	92,081		92,081	(1,102,115)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	10	46,492	4649	370,540	0	0	1,070		1,070	(426,221)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0GO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	29	136,241	4698	1,017,726	0	0	670		670	(1,093,714)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0MP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2022	06/21/2023	13	48,942	3765	0	505,570	0	334,993		334,993	(170,577)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0OZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	103	390,363	3790	0	4,169,028	0	3,135,673		3,135,673	(1,033,355)	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 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	4		4	(368,287)	0	0	0	0		0001
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	1,017,654		1,017,654	(1,326,327)	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	2,241,873		2,241,873	(1,141,557)	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	208		208	(339,428)	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	16,201		16,201	(712,154)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSONR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	07/21/2023	21	83,978	3999	0	852,369	0	364,023		364,023	(488,346)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	7	26,530	3790	0	283,332	0	213,104		213,104	(70,228)	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	2,034		2,034	(809,821)	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	1,236,896		1,236,896	(629,824)	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	53,978		53,978	(646,068)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOEG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	07/14/2023	2	7,597	3798	0	79,598	0	51,321		51,321	(28,277)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOOH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	08/21/2023	22	93,027	4228	0	936,541	0	250,628		250,628	(685,913)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	26	98,538	3790	0	1,052,376	0	791,529		791,529	(260,847)	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	61,099		61,099	(1,162,097)	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	9,526		9,526	(111,686)	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	2,558		2,558	(109,063)	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	26,433		26,433	(1,161,935)	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	11,085		11,085	(487,263)	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	586,445		586,445	(764,324)	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	554		554	(905,142)	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	120,739		120,739	(157,361)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSONP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	07/21/2023	38	151,960	3999	0	1,542,382	0	658,708		658,708	(883,674)	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	3,640		3,640	(1,449,153)	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	3,452		3,452	(74,878)	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	310,471		310,471	(404,642)	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	347,910		347,910	(178,499)	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	28,577		28,577	(342,036)	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	131		131	(306,344)	0	0	0	0		0001
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	566,911		566,911	(288,669)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SWXSOEE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	13	49,275	3790	0	523,796	0	338,651		338,651	(185,145)	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	11		11	(1,104,861)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	85	322,144	3790	0	3,440,460	0	2,587,692		2,587,692	(852,768)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOFM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/14/2022	09/14/2023	14	55,244	3946	0	601,062	0	319,240		319,240	(281,822)	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	20,089		20,089	(147,843)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	63	253,505	4024	0	25,425	0	7,707		7,707	(17,717)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/20/2023	22,311	98,122,439	4398	0	8,552,801	0	190,243		190,243	(8,362,559)	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	137,626		137,626	(316,384)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOFI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023	295	1,247,402	4228	0	125,614	0	33,607		33,607	(92,007)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	190	815,098	4290	0	78,662	0	17,924		17,924	(60,738)	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	32		32	(3,216,066)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	1,298	5,555,635	4280	0	545,091	0	125,636		125,636	(419,455)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOBK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/21/2023	507	2,227,586	4394	0	111,337	0	133		133	(111,204)	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	9,852		9,852	(126,583)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOKO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	357	1,427,625	3999	0	146,474	0	61,884		61,884	(84,590)	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	25		25	(57,898)	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	5,499		5,499	(104,845)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOBP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/21/2023	673	2,691,293	3999	0	152,596	0	25,611		25,611	(126,985)	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	279,483		279,483	(5,962,362)	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	314,985		314,985	(5,990,976)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/21/2023	313	1,186,248	3790	0	130,120	0	95,288		95,288	(34,832)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	2,978	13,285,394	4461	0	1,148,058	0	51,405		51,405	(1,096,653)	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	13,947		13,947	(297,547)	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	0		0	(440,408)	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	20,048		20,048	(381,313)	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	32,594		32,594	(888,282)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOTZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2022	08/14/2023	1,325	5,671,199	4280	0	556,430	0	128,249		128,249	(428,181)	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	19,018		19,018	(7,572,248)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/14/2023	1,455	5,515,003	3790	0	586,609	0	379,029		379,029	(207,580)	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 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	64		64	(105,223)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2022	07/21/2023	11,494	45,963,931	3999	0	4,669,198	0	1,992,419		1,992,419	(2,676,779)	0	0	0	0		0001
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	207,969		207,969	(478,091)	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	78,536		78,536	(86,962)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	261	1,031,660	3953	0	111,246	0	58,768		58,768	(52,478)	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	0		0	(95,076)	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	87,871		87,871	(46,541)	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	585,667		585,667	(7,009,833)	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	1		1	(147,775)	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 9SRBSOIY	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	291		291	(115,932)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0TR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2022	07/21/2023	8,357	33,419,225	3999	0	3,394,857	0	1,448,638		1,448,638	(1,946,219)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2023	6,014	25,430,079	4228	0	2,560,163	0	685,125		685,125	(1,875,038)	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	156		156	(363,784)	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	329,979		329,979	(174,334)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/21/2023	711	2,694,640	3790	0	165,236	0	91,382		91,382	(73,855)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2023	3,265	13,805,987	4228	0	1,389,912	0	371,954		371,954	(1,017,958)	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	139,391		139,391	(1,009,195)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2023	617	2,608,972	4228	0	262,657	0	70,290		70,290	(192,368)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	1,308	5,161,381	3946	0	562,677	0	298,261		298,261	(264,416)	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	15		15	(1,479,133)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOIW	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	1,446		1,446	(2,362,045)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2023	9,014	38,115,519	4228	0	3,837,264	0	1,026,890		1,026,890	(2,810,374)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2023	522	2,207,267	4228	0	120,342	0	7,350		7,350	(112,992)	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	0		0	(214,689)	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	48		48	(4,838,831)	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	63,004		63,004	(33,766)	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	6,186		6,186	(1,064,186)	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	1,639,631		1,639,631	(2,136,960)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 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	2,200		2,200	(3,592,284)	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	0		0	(424,276)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	2,476	11,474,007	4634	925,701	0	0	2,241		2,241	(1,070,917)	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	0		0	(143,435)	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	27,947		27,947	(596,199)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	2,164	9,410,955	4349	0	827,187	0	41,318		41,318	(785,868)	0	0	0	0		0001
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	2,838,676		2,838,676	(1,554,913)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/20/2023	647	2,845,467	4398	0	139,370	0	0		0	(139,370)	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	4,111		4,111	(114,466)	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	6		6	(106,886)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/12/2023	254	1,024,931	4035	0	100,867	0	30,130		30,130	(70,736)	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	1,070		1,070	(187,539)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023	369	1,439,602	3901	0	150,869	0	63,647		63,647	(87,223)	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	355		355	(171,402)	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	9		9	(115,081)	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	81,084		81,084	(1,025,889)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023	600	2,340,816	3901	0	145,830	0	24,136		24,136	(121,694)	0	0	0	0		0001
CASH Margin					09/30/2022	09/30/2022	0	0		0	0	0	117,619		117,619	0	0	0	0	0		
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										27,767,144	103,239,319	0	31,841,630	XXX	31,841,630	(105,491,809)	0	0	0	0	XXX	XXX
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	53,217		53,217	48,981	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	665,797		665,797	493,280	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	719,014	XXX	719,014	542,261	0	0	0	0	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										29,672,144	103,239,319	0	32,560,644	XXX	32,560,644	(104,949,548)	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										27,767,144	103,239,319	0	31,841,630	XXX	31,841,630	(105,491,809)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										1,905,000	0	0	719,014	XXX	719,014	542,261	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

STATEMENT AS OF SEPTEMBER 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 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)
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										29,672,144	103,239,319	0	32,560,644	XXX	32,560,644	(104,949,548)	0	0	0	0	XXX	XXX
Credit Suisse Balanced Trend 5 9CCSS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	842	238,421	283.16	0	(510)	0	(62)		(62)	448	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	739	203,949	275.98	0	(413)	0	(226)		(226)	188	0	0	0	0		0001
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	(1)		(1)	2,990	0	0	0	0		0001
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	0		0	311	0	0	0	0		0001
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	0		0	2,590	0	0	0	0		0001
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	0		0	1,703	0	0	0	0		0001
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	0		0	810	0	0	0	0		0001
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	(13)		(13)	249	0	0	0	0		0001
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	0		0	244	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	990	276,339	279.13	0	(797)	0	(107)		(107)	690	0	0	0	0		0001
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	0		0	640	0	0	0	0		0001
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	(2)		(2)	856	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	361	101,690	281.69	0	(298)	0	(34)		(34)	264	0	0	0	0		0001
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	(58)		(58)	472	0	0	0	0		0001
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	(4)		(4)	512	0	0	0	0		0001
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	(6)		(6)	2,121	0	0	0	0		0001
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	(12)		(12)	2,142	0	0	0	0		0001
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	0		0	969	0	0	0	0		0001
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	0		0	851	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	872	244,674	280.59	0	(540)	0	(72)		(72)	468	0	0	0	0		0001
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	(23)		(23)	479	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	1,566	429,945	274.55	0	(1,199)	0	(588)		(588)	611	0	0	0	0		0001
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	0		0	1,954	0	0	0	0		0001
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	(52)		(52)	419	0	0	0	0		0001
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	(103)		(103)	48,654	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	10	10,039	1004	0	(58,720)	0	(39,028)		(39,028)	19,692	0	0	0	0		0001
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	(31)		(31)	62,276	0	0	0	0		0001
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	0		0	19,123	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)
MSCI EM FLEX OPTION 9MXFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/21/2022	01/20/2023	7	9,381	1340	0	(42,860)	0	(28)		(28)	42,832	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2022	04/21/2023	9	10,537	1171	0	(53,383)	0	(1,868)		(1,868)	51,514	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2022	07/21/2023	898	958,408	1067	0	(53,377)	0	(15,193)		(15,193)	38,184	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAR	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	(6,274)		(6,274)	63,558	0	0	0	0		0001
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	(766)		(766)	51,180	0	0	0	0		0001
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	(9,076)		(9,076)	52,017	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/19/2022	08/21/2023	900	970,623	1078	0	(49,881)	0	(16,432)		(16,432)	33,449	0	0	0	0		0001
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	(3)		(3)	28,182	0	0	0	0		0001
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	(206,470)		(206,470)	144,387	0	0	0	0		0001
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	(65,343)		(65,343)	126,188	0	0	0	0		0001
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	(423,379)		(423,379)	262,735	0	0	0	0		0001
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	(47)		(47)	190,094	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOEF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	13	53,118	4086	0	(321,321)	0	(179,304)		(179,304)	142,017	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	37	146,748	3966	0	(1,138,786)	0	(827,399)		(827,399)	311,388	0	0	0	0		0001
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	(10,316)		(10,316)	225,216	0	0	0	0		0001
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	(214,580)		(214,580)	356,569	0	0	0	0		0001
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	(25,593)		(25,593)	829,252	0	0	0	0		0001
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	(2)		(2)	814,070	0	0	0	0		0001
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	(28,843)		(28,843)	507,102	0	0	0	0		0001
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	(41,936)		(41,936)	807,218	0	0	0	0		0001
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	(180,049)		(180,049)	146,472	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	103	424,520	4122	0	(2,399,900)	0	(1,687,635)		(1,687,635)	712,265	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSONS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	21	87,119	4149	0	(675,171)	0	(255,626)		(255,626)	419,545	0	0	0	0		0001
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	(3,342)		(3,342)	307,416	0	0	0	0		0001
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	(880)		(880)	601,318	0	0	0	0		0001
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	(281)		(281)	254,908	0	0	0	0		0001
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	0		0	216,536	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSONO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	9	38,150	4239	0	(247,608)	0	(86,575)		(86,575)	161,033	0	0	0	0		0001
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	(366,251)		(366,251)	648,530	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 FLEX OPTION 9SXFSOLW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/20/2022	05/19/2023	59	249,746	4233	0	(1,337,147)	0	(406,275)		(406,275)	930,872	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOMO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2022	06/21/2023	87	355,378	4085	0	(1,964,895)	0	(1,091,145)		(1,091,145)	873,750	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOIY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/21/2022	01/20/2023	19	86,678	4562	0	(549,869)	0	(7,556)		(7,556)	542,312	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	7	28,095	4014	0	(198,702)	0	(142,923)		(142,923)	55,779	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOFN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/14/2022	09/14/2023	14	59,658	4261	0	(367,864)	0	(163,040)		(163,040)	204,824	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOHT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	34	165,424	4865	836,842	0	0	(1,294)		(1,294)	992,626	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOMS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2022	06/21/2023	48	189,095	3939	0	(1,413,120)	0	(855,401)		(855,401)	557,719	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOGP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	11/21/2022	29	143,053	4933	636,260	0	0	(191)		(191)	684,207	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOEH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2022	07/14/2023	2	8,044	4022	0	(55,498)	0	(32,095)		(32,095)	23,403	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	26	102,243	3932	0	(845,936)	0	(619,010)		(619,010)	226,926	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSONQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2022	07/21/2023	38	159,026	4185	0	(1,149,576)	0	(421,564)		(421,564)	728,012	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOGR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	11/21/2022	24	117,419	4892	575,592	0	0	(195)		(195)	619,973	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOOI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/19/2022	08/21/2023	22	96,524	4387	0	(733,195)	0	(166,098)		(166,098)	567,097	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	85	349,526	4112	0	(2,017,900)	0	(1,420,990)		(1,420,990)	596,910	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOIW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/21/2022	01/20/2023	31	142,676	4602	0	(830,752)	0	(10,268)		(10,268)	820,485	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOBL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/12/2021	11/14/2022	8	40,400	5050	117,072	0	0	(18)		(18)	138,457	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	3,265	14,447,952	4425	0	(1,021,558)	0	(222,550)		(222,550)	799,008	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	1,298	5,998,421	4621	0	(308,530)	0	(48,658)		(48,658)	259,872	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOEC	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	(1)		(1)	2,130,912	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOFI	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	(1,348,370)		(1,348,370)	1,199,708	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	190	861,698	4535	0	(52,933)	0	(9,121)		(9,121)	43,811	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSORE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/12/2021	11/14/2022	152	756,636	4978	26,791	0	0	(5)		(5)	31,611	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOSW	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	(51,331)		(51,331)	213,737	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSORW	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	(6,928)		(6,928)	100,735	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOJQ	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	(1)		(1)	1,500,159	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2022	06/14/2023	240	949,858	3958	0	(69,604)	0	(39,979)		(39,979)	29,626	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOEK	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	(16)		(16)	141,871	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOEH	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	(6,665)		(6,665)	244,463	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	01/21/2022	01/20/2023	22,311	106,462,737	4772	0	(4,131,431)	0	(34,892)		(34,892)	4,096,539	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 9SBCS1DE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/14/2023	1,455	5,997,568	4122	0	(335,461)	0	(183,602)		(183,602)	151,859	0	0	0	0		0001
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	(1,217)		(1,217)	68,881	0	0	0	0		0001
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	(3,155)		(3,155)	78,928	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	1,308	5,613,007	4291	0	(326,858)	0	(141,718)		(141,718)	185,139	0	0	0	0		0001
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	0		0	210,086	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	10/21/2021	10/21/2022	3,213	15,349,369	4777	603,273	0	0	(2)		(2)	987,831	0	0	0	0		0001
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	(179)		(179)	978,751	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EO	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	(6,474)		(6,474)	434,931	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	2,975	15,051,090	5059	0	(448,894)	0	(1,111)		(1,111)	447,782	0	0	0	0		0001
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	(634,732)		(634,732)	1,472,986	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	617	2,766,554	4484	0	(174,258)	0	(35,753)		(35,753)	138,505	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	1,700	7,439,166	4376	0	(375,708)	0	(69,219)		(69,219)	306,489	0	0	0	0		0001
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	(242)		(242)	1,395,495	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	254	1,090,445	4293	0	(65,779)	0	(13,718)		(13,718)	52,061	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0JG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2022	07/21/2023	11,494	49,985,797	4349	0	(2,573,243)	0	(813,987)		(813,987)	1,759,256	0	0	0	0		0001
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	(82)		(82)	98,646	0	0	0	0		0001
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	(158,896)		(158,896)	139,531	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	2,978	13,903,150	4669	0	(791,205)	0	(21,401)		(21,401)	769,803	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0TS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2022	07/21/2023	8,357	36,259,853	4339	0	(1,910,404)	0	(608,922)		(608,922)	1,301,481	0	0	0	0		0001
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	0		0	61,612	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	2,476	12,449,303	5028	411,658	0	0	(334)		(334)	498,155	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	808	3,821,994	4730	0	(188,937)	0	(4,455)		(4,455)	184,482	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	530	2,637,137	4976	0	(99,394)	0	(279)		(279)	99,115	0	0	0	0		0001
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	(55,843)		(55,843)	2,884,980	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	12/21/2021	12/21/2022	17,766	89,618,988	5044	2,914,500	0	0	(3,004)		(3,004)	3,508,700	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	2,164	9,763,860	4512	0	(623,900)	0	(20,479)		(20,479)	603,422	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	9,014	41,450,609	4598	0	(2,052,312)	0	(378,332)		(378,332)	1,673,980	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1CG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	1,619	7,490,611	4627	0	(466,763)	0	(13,917)		(13,917)	452,846	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	6,014	27,591,631	4588	0	(1,396,755)	0	(260,111)		(260,111)	1,136,644	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 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	(4,448)		(4,448)	14,446	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	16,497	77,841,424	4719	0	(3,041,699)	0	(64,441)		(64,441)	2,977,258	0	0	0	0		0001
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	(135,855)		(135,855)	3,687,274	0	0	0	0		0001
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	(33,360)		(33,360)	586,917	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0UA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2022	08/14/2023	1,325	6,167,425	4655	0	(295,617)	0	(45,073)		(45,073)	250,544	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	819	3,925,000	4792	109,752	0	0	0		0	240,472	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	261	1,093,556	4190	0	(77,618)	0	(35,903)		(35,903)	41,715	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EW	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	(18,152)		(18,152)	538,207	0	0	0	0		0001
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										12,517,285	(57,641,154)	0	(15,568,889)	XXX	(15,568,889)	58,492,515	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										12,517,285	(57,641,154)	0	(15,568,889)	XXX	(15,568,889)	58,492,515	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										12,517,285	(57,641,154)	0	(15,568,889)	XXX	(15,568,889)	58,492,515	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										12,517,285	(57,641,154)	0	(15,568,889)	XXX	(15,568,889)	58,492,515	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	3.29257	0	0	38,100	0		0	0	0	0	0	36,205		83.08
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	-2.295	0	0	(75,735)	(52,412)		202,498	0	0	0	0	0		83.08
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	2.984	0	0	38,471	0		0	0	0	0	0	36,589		87.36
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	08/04/2015	05/22/2025	0	4,500,000	-2.273	0	0	(77,566)	(53,669)		207,385	0	0	0	0	0		87.36
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	2.512	0	0	52,640	0		0	0	0	0	0	46,172		91.13
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	08/05/2015	01/15/2025	0	6,100,000	-2.325	0	0	(106,369)	(72,100)		278,598	0	0	0	0	0		91.13

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)
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	2.90514	0	0	39,687	0		0	0	0	0	0	23,865		76.99
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	08/04/2015	11/15/2023	0	4,500,000	-2.149	0	0	(73,326)	(24,594)		95,028	0	0	0	0	0		76.99
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(164,098)	(202,776)	XXX	783,509	0	0	0	0	142,831	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(164,098)	(202,776)	XXX	783,509	0	0	0	0	142,831	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(164,098)	(202,776)	XXX	783,509	0	0	0	0	142,831	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(164,098)	(202,776)	XXX	783,509	0	0	0	0	142,831	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										42,189,429	45,598,165	(164,098)	16,788,980	XXX	17,775,264	(46,457,033)	0	0	0	142,831	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										42,189,429	45,598,165	(164,098)	16,788,980	XXX	17,775,264	(46,457,033)	0	0	0	142,831	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
ESZ2	11	1,980,825	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2022	OTH	09/13/2022	3,997.7500	3,601.5000	100,875	100,875	(217,938)	0	0	0	(217,938)	110,000	0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												100,875	100,875	(217,938)	0	0	0	(217,938)	110,000	XXX	XXX
1579999999. Subtotal - Long Futures												100,875	100,875	(217,938)	0	0	0	(217,938)	110,000	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												100,875	100,875	(217,938)	0	0	0	(217,938)	110,000	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												100,875	100,875	(217,938)	0	0	0	(217,938)	110,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	287,629	(252,079)	318,813
Total Net Cash Deposits	287,629	(252,079)	318,813

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2022 The change in fair value of the derivative hedging instrument is 100.5% 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	17,360,346	(9,982,972)	17,360,346	17,360,346	(9,982,972)	17,360,346	110,000	110,000
Bank of America EYKN6V0ZCB8VD9IULB80	Y	Y	205,000	0	15	0	0	15	0	0	0	0
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	0	0	4,635,100	(1,642,558)	2,992,542	4,635,100	(1,642,558)	2,992,542	0	0
Citigroup 5493008GOWFHX1UU8231	Y	Y	1,344,000	0	19,033	(3,006)	0	19,033	(3,006)	0	0	0
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	Y	Y	880,985	0	932,842	(1,343)	50,514	932,842	(1,343)	50,514	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	237,000	0	2,147,715	(909,820)	1,000,895	2,147,715	(909,820)	1,000,895	0	0
RBC Capital Markets ES7IP3U3RHIGC71XBU11	Y	Y	3,690,000	0	1,996,420	(814,408)	0	1,996,420	(814,408)	0	0	0
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	1,369,000	0	433,402	(97,764)	0	433,402	(97,764)	0	0	0
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	Y	498,000	0	5,136,646	(2,117,018)	2,521,628	5,136,646	(2,117,018)	2,521,628	0	0
0299999999. Total NAIC 1 Designation			8,223,985	0	15,301,173	(5,585,917)	6,565,579	15,301,173	(5,585,917)	6,565,579	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	98,828	(301,584)	0	783,509	0	783,509	142,831	0
0999999999 - Gross Totals			8,223,985	0	32,760,347	(15,870,473)	23,925,925	33,445,028	(15,568,889)	24,709,434	252,831	110,000
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					32,760,347	(15,870,473)						

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	396,748	400,000	399,998		IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash		CASH	318,813	318,813	318,813		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash		CASH	(299,833)	(299,833)	(299,833)		V
CBOE	529900RLNSGA90UPEH54	Cash		CASH	117,619	117,619	117,619		V
0199999999 - Total					533,347	536,599	536,597	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	1,344,000	1,344,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Cash	09199N-ND-9	CASH	880,985	880,985	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	09199N-ND-9	CASH	237,000	237,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Cash	09199N-ND-9	CASH	3,690,000	3,690,000	XXX		V
Societe Generale	02RNE8IBXP4R0TD8PU41	Cash	09199N-ND-9	CASH	1,369,000	1,369,000	XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash	09199N-ND-9	CASH	498,000	498,000	XXX		V
0299999999 - Total					8,223,985	8,223,985	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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Banknorth	Burlington VT		0.000	0	0	9,416	(2,669,508)	(4,574)	XXX
BNY-Mellon	Pittsburgh, PA		0.000	0	0	653,345	533,668	570,139	XXX
FHLB	Boston, MA		0.000	0	0	689,086	252,109	279,334	XXX
JP Morgan	New York, NY		0.000	0	0	(3,182,564)	(13,776,022)	36,100	XXX
State Street	Boston, MA		0.000	0	0	295,398	217,505	251,687	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	7,963	7,963	7,963	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(1,527,356)	(15,434,287)	1,140,648	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	(1,527,356)	(15,434,287)	1,140,648	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total - Cash		XXX	XXX	0	0	(1,526,956)	(15,433,887)	1,141,048	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-70-0	Blackrock Fed fund # 0081		09/30/2022	0.000		9,900,000	0	37,449
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						9,900,000	0	37,449
8609999999 - Total Cash Equivalents						9,900,000	0	37,449