QUARTERLY STATEMENT

OF THE

National Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Vermont

FOR THE QUARTER ENDED
JUNE 30, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

National Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 1 National Life Drive (Street and Number)

Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code), 802-229-3333 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 1 National Life Drive (Street and Number)

Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code), 802-229-3333 (Area Code) (Telephone Number)

Internet Website Address www.nationallife.com

Statutory Statement Contact Michelle A LeClair (Name), 802-229-3333 (Area Code) (Telephone Number)

Statereporting@nationallife.com (E-mail Address), 802-229-7282 (FAX Number)

OFFICERS

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

OTHER

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	Michael Leo Veilleux, SVP & Chief People Officer	Donna M Lasick #, VP & Controller
Michael Hudson Crawford, VP, Chief Actuary & Appointed Actuary	Gregory Mark Mateja, VP & Treasurer	

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
Marcos Mendes Gabriel #		

State of Vermont
County of Washington SS:

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

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

Subscribed and sworn to before me this ___ day of August 2023

DocuSigned by: Janice Ellis 5D8577B2873D4B7...

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, 2025

NOTARY PUBLIC

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	6,070,084,749	0	6,070,084,749	5,991,761,037
2.	Stocks:				
	2.1 Preferred stocks	1,000,000	0	1,000,000	1,000,000
	2.2 Common stocks	2,063,353,082	0	2,063,353,082	1,820,365,548
3.	Mortgage loans on real estate:				
	3.1 First liens	474,381,458	0	474,381,458	489,350,516
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	51,336,221	0	51,336,221	51,854,601
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (2,138,571)), cash equivalents ($ 239,369,430) and short-term investments ($ 0)	237,230,859	0	237,230,859	76,860,946
6.	Contract loans (including $ 0 premium notes)	470,339,386	0	470,339,386	462,813,407
7.	Derivatives	226,025,044	0	226,025,044	76,951,514
8.	Other invested assets	177,800,936	0	177,800,936	183,022,436
9.	Receivables for securities	98,714	0	98,714	130,244
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,771,650,449	0	9,771,650,449	9,154,110,249
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	79,043,867	0	79,043,867	74,065,395
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,289,230	852	3,288,378	9,946,916
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	27,591,575	0	27,591,575	31,273,708
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,734,519	0	4,734,519	817,489
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	125,263,302	38,842,030	86,421,272	86,740,143
19.	Guaranty funds receivable or on deposit	318,988	0	318,988	318,988
20.	Electronic data processing equipment and software	107,183,637	105,686,321	1,497,316	2,084,954
21.	Furniture and equipment, including health care delivery assets ($ 0)	8,446,006	8,446,006	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	46,436,395	0	46,436,395	17,494,638
24.	Health care ($ 0) and other amounts receivable	3,991,656	3,991,656	0	0
25.	Aggregate write-ins for other than invested assets	339,723,441	12,022,365	327,701,076	326,307,733
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,517,673,065	168,989,230	10,348,683,835	9,703,160,213
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	819,033,329	0	819,033,329	773,271,931
28.	Total (Lines 26 and 27)	11,336,706,394	168,989,230	11,167,717,164	10,476,432,144
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Corporate owned life insurance	316,111,919	0	316,111,919	311,425,023
2502.	Cash value of deferred compensation life insurance policies	7,585,353	0	7,585,353	7,967,636
2503.	Prepaid expenses	11,279,818	11,279,818	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,746,351	742,547	4,003,804	6,915,075
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	339,723,441	12,022,365	327,701,076	326,307,733

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 4,173,930,537 less $ 0 included in Line 6.3 (including $ 13,504,375 Modco Reserve)	4,173,930,537	3,736,607,179
2. Aggregate reserve for accident and health contracts (including $ 295,539,486 Modco Reserve)	372,431,647	378,583,962
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	230,205,757	235,052,159
4. Contract claims:		
4.1 Life	33,202,693	33,321,460
4.2 Accident and health	966,677	1,130,808
5. Policyholders' dividends/refunds to members $ 56,171 and coupons $ 0 due and unpaid	56,171	950,944
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	7,615,565	7,469,904
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 81,145 accident and health premiums	1,591,665	999,042
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
9.4 Interest Maintenance Reserve	17,667,338	16,874,918
10. Commissions to agents due or accrued-life and annuity contracts $ 14,837,269 , accident and health $ 34,042 and deposit-type contract funds $ 0	14,871,311	18,527,935
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	107,441,749	122,140,227
13. Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	3,330,754	2,818,199
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,710,869	2,740,995
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	9,789,315	6,386,387
15.2 Net deferred tax liability	0	0
16. Unearned investment income	(37,969)	(19,595)
17. Amounts withheld or retained by reporting entity as agent or trustee	226,472	550,908
18. Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19. Remittances and items not allocated	28,309,262	34,190,330
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	109,681,280	96,404,245
22. Borrowed money $ 0 and interest thereon $ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	90,369,768	80,023,879
24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	2,000,993	19,691,147
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	2,245,850,477	2,298,646,642
24.08 Derivatives	121,118,775	39,861,581
24.09 Payable for securities	6,294,881	1,413,836
24.10 Payable for securities lending	0	0
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	35,013,042	35,241,987
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,613,639,027	7,169,609,079
27. From Separate Accounts Statement	818,167,279	772,522,759
28. Total liabilities (Lines 26 and 27)	8,431,806,307	7,942,131,838
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	657,255,165	657,206,483
33. Gross paid in and contributed surplus	511,616,224	511,616,224
34. Aggregate write-ins for special surplus funds	1,380,456	1,264,287
35. Unassigned funds (surplus)	1,563,159,013	1,361,713,312
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 866,050 in Separate Accounts Statement)	2,733,410,857	2,531,800,306
38. Totals of Lines 29, 30 and 37	2,735,910,857	2,534,300,306
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,167,717,164	10,476,432,144
DETAILS OF WRITE-INS		
2501. Liability for pension and postretirement unfunded benefits	18,771,304	18,771,304
2502. Low income housing tax credits	0	622,343
2503. Reinsurance reserve adjustment	7,557,097	8,755,105
2598. Summary of remaining write-ins for Line 25 from overflow page	8,684,641	7,093,235
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	35,013,042	35,241,987
3101. -	0	0
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	866,050	749,172
3402. Permanent surplus (Guaranty Fund)	500,000	500,000
3403. Separate account special contingency fund	14,406	15,115
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,380,456	1,264,287

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	565,758,646	440,772,920	706,675,124
2.	Considerations for supplementary contracts with life contingencies	397,489	127,729	225,766
3.	Net investment income	172,209,413	55,292,291	180,357,655
4.	Amortization of Interest Maintenance Reserve (IMR)	1,208,940	1,037,038	2,093,436
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(804)	(27,353)	2,492,223
6.	Commissions and expense allowances on reinsurance ceded	7,849,464	7,610,683	17,538,143
7.	Reserve adjustments on reinsurance ceded	(4,039,881)	(12,547,976)	(22,707,397)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,276,516	9,313,580	18,565,098
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(5,448,345)	(2,661,703)	(6,175,790)
9.	Totals (Lines 1 to 8.3)	747,211,439	498,917,207	899,064,258
10.	Death benefits	45,977,948	35,228,343	76,895,693
11.	Matured endowments (excluding guaranteed annual pure endowments)	77,263	1,003,962	1,661,035
12.	Annuity benefits	20,469,362	21,681,131	39,096,624
13.	Disability benefits and benefits under accident and health contracts	10,684,203	10,830,711	21,665,499
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	82,407,954	66,310,632	146,804,417
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	5,196,928	(905,241)	2,641,317
18.	Payments on supplementary contracts with life contingencies	1,515,640	1,628,125	3,292,877
19.	Increase in aggregate reserves for life and accident and health contracts	431,171,042	297,183,715	453,426,314
20.	Totals (Lines 10 to 19)	597,500,339	432,961,378	745,483,776
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	63,062,501	32,314,522	68,157,756
22.	Commissions and expense allowances on reinsurance assumed	90	75	190
23.	General insurance expenses and fraternal expenses	23,407,200	21,950,703	50,692,939
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,555,521	6,180,557	11,102,081
25.	Increase in loading on deferred and uncollected premiums	(597,237)	(85,497)	732,175
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(16,978,921)	(3,530,562)	(18,164,956)
27.	Aggregate write-ins for deductions	51,948,315	32,043,353	80,206,934
28.	Totals (Lines 20 to 27)	724,897,809	521,834,529	938,210,896
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	22,313,630	(22,917,321)	(39,146,637)
30.	Dividends to policyholders and refunds to members	2,136,689	2,061,756	6,814,682
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	20,176,941	(24,979,078)	(45,961,320)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	9,899,215	90,759	6,711,358
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	10,277,726	(25,069,837)	(52,672,678)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,156,836 (excluding taxes of $ (532,007) transferred to the IMR)	(2,939,416)	(4,544,430)	(11,063,227)
35.	Net income (Line 33 plus Line 34)	7,338,310	(29,614,267)	(63,735,905)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,534,300,306	2,878,845,722	2,878,845,722
37.	Net income (Line 35)	7,338,310	(29,614,267)	(63,735,905)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	235,566,275	(208,370,767)	(220,079,746)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	9,342,517	7,541,751	32,148,616
41.	Change in nonadmitted assets	(10,661,616)	5,028,479	(21,907,379)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(10,345,889)	10,567,426	6,213,161
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	13,723,153
47.	Other changes in surplus in Separate Accounts Statement	117,683	(3,208,923)	(18,204,745)
48.	Change in surplus notes	48,682	44,551	91,269
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	(25,000,000)	(25,000,000)	(55,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(4,795,410)	(20,074,492)	(17,793,840)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	201,610,551	(263,086,242)	(344,545,416)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,735,910,857	2,615,759,480	2,534,300,306
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	1,232,619	0	2,208,511
08.302.	Change in corporate owned life insurance	4,686,896	4,594,022	11,413,879
08.303.	MODCO interest	(11,367,860)	(8,921,383)	(19,798,180)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	1,665,658	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(5,448,345)	(2,661,703)	(6,175,790)
2701.	Funds withheld expense	44,849,872	46,132,601	93,734,868
2702.	Change in agents deferred comp	7,918,999	(13,907,646)	(12,776,783)
2703.	Fines and penalties	0	51	1,274
2798.	Summary of remaining write-ins for Line 27 from overflow page	(820,556)	(181,653)	(752,425)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	51,948,315	32,043,353	80,206,934
5301.	Ceding commission	(4,795,410)	(20,074,492)	(26,586,086)
5302.	Change in liability for pension and postretirement unfunded benefits	0	0	8,792,246
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(4,795,410)	(20,074,492)	(17,793,840)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	611,006,567	268,590,821	558,900,617
2.	Net investment income	110,321,118	127,567,720	240,519,609
3.	Miscellaneous income	5,784,270	8,740,673	19,182,461
4.	Total (Lines 1 to 3)	727,111,955	404,899,214	818,602,686
5.	Benefit and loss related payments	290,649,204	248,521,054	527,777,417
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(17,491,476)	(3,218,638)	(18,389,516)
7.	Commissions, expenses paid and aggregate write-ins for deductions	120,815,683	77,975,051	100,696,708
8.	Dividends paid to policyholders	10,716,736	11,896,280	29,134,905
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	8,121,116	20,723,075	21,317,440
10.	Total (Lines 5 through 9)	412,811,264	355,896,822	660,536,953
11.	Net cash from operations (Line 4 minus Line 10)	314,300,690	49,002,392	158,065,733
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	295,339,291	157,626,461	298,783,674
	12.2 Stocks	3,535,410	4,367,358	40,711,684
	12.3 Mortgage loans	15,859,096	6,696,490	32,111,025
	12.4 Real estate	0	0	0
	12.5 Other invested assets	2,541,840	4,093,925	8,340,025
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	4,912,574	40,079	40,079
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	322,188,211	172,824,313	379,986,487
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	372,686,872	150,076,000	289,863,228
	13.2 Stocks	8,572,848	13,111,678	66,349,196
	13.3 Mortgage loans	890,037	29,101,622	35,438,702
	13.4 Real estate	1,129,084	656,598	1,947,329
	13.5 Other invested assets	861,383	654,166	1,343,993
	13.6 Miscellaneous applications	9,188,450	27,556,414	11,925,394
	13.7 Total investments acquired (Lines 13.1 to 13.6)	393,328,674	221,156,478	406,867,842
14.	Net increase (or decrease) in contract loans and premium notes	7,525,979	(2,710,404)	4,779,631
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(78,666,442)	(45,621,761)	(31,660,986)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,930,560)	(18,644,795)	(24,481,518)
	16.5 Dividends to stockholders	25,000,000	25,000,000	55,000,000
	16.6 Other cash provided (applied)	(43,333,774)	(4,750,293)	(19,491,937)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(75,264,335)	(48,395,088)	(98,973,455)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	160,369,913	(45,014,457)	27,431,292
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	76,860,946	49,429,654	49,429,654
	19.2 End of period (Line 18 plus Line 19.1)	237,230,859	4,415,197	76,860,946

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	258,091,347	259,053,528	564,316,313
3.	Ordinary individual annuities	366,522,251	12,720,047	53,553,092
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	(8,597,028)	15,252,680	14,011,149
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	5,676,422	6,552,371	12,681,395
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	621,692,992	293,578,626	644,561,949
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	621,692,992	293,578,626	644,561,949
14.	Deposit-type contracts	0	0	350,000
15.	Total (Lines 13 and 14)	621,692,992	293,578,626	644,911,949
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

There are currently no practices prescribed and permitted by the State of Vermont. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Vermont is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 7,338,310	$ (63,735,905)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 7,338,310	$ (63,735,905)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,735,910,857	$ 2,534,300,306
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,735,910,857	$ 2,534,300,306

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

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

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other than temporarily impaired are written down to their fair value.

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

D. Going Concern - N/A

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

NOTE 3 Business Combinations and Goodwill - N/A

NOTE 4 Discontinued Operations - N/A

NOTE 5 Investments

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

B. Debt Restructuring - N/A

C. Reverse Mortgages - N/A

D. Loan-Backed Securities

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

(2) N/A

(3) N/A

(4)

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ -
2. 12 Months or Longer	$ (17,875,669)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ -
2. 12 Months or Longer	$ 54,251,801

(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	0.0%
(2)	Cash Equivalents	100.0%
(3)	Short-Term Investments	0.0%
(4)	Total	100.0%

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

NOTE 7 Investment Income
No significant change.

NOTE 8 Derivative Instruments
No significant change.

NOTE 9 Income Taxes
No significant change.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant change.

NOTE 11 Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 4,851,600	$ 4,851,600	$ -
(c) Activity Stock	$ 6,785,500	$ 6,785,500	$ -
(d) Excess Stock	$ 349,200	$ 349,200	$ -
(e) Aggregate Total (a+b+c+d)	$ 11,986,300	$ 11,986,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,008,319,542	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 4,994,472	$ 4,994,472	$ -
(c) Activity Stock	$ 6,785,500	$ 6,785,500	$ -
(d) Excess Stock	$ 392,100	$ 392,100	$ -
(e) Aggregate Total (a+b+c+d)	$ 12,172,072	$ 12,172,072	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 928,242,809	XXX	XXX

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

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

	1	2	Eligible for Redemption			
			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	$ 4,851,600	$ 4,851,600	$ -	$ -	$ -	$ -

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

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)	$ 313,359,744	$ 329,353,156	$ 168,075,000
2. Current Year General Account Total Collateral Pledged	$ 313,359,744	$ 329,353,156	$ 168,075,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 354,692,960	$ 376,349,664	$ 168,075,000

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

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) Change in benefit obligation

The Company 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 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022	Special or Contractual Benefits Per SSAP No. 11 2023	Special or Contractual Benefits Per SSAP No. 11 2022
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	$ 1,141,925	$ 1,700,396	$ 10,881	$ 33,500	$ -	$ -
c. Expected return on plan assets	$ (153,100)	$ (688,549)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 615,237	$ 1,932,710	$ (68,049)	$ (13,468)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 1,604,062	$ 2,944,557	$ (57,168)	$ 20,032	$ -	$ -

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.

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

No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

No significant change.

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

No significant change.

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

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

C. Wash Sales - N/A

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

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

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	$ -	$ 296,058,935	$ -	$ -	$ 296,058,935
Common Stock	$ 1,775,753	$ -	$ 13,287,250	$ 572,625,688	$ 587,688,691
Derivatives	$ 667,001	$ 225,358,043	$ -	$ -	$ 226,025,044
Other Invested Assets	$ -	$ -	$ -	$ 102,253,517	$ 102,253,517
Cash, Cash Equivalents & Short Term Investments	$ (2,138,571)	$ -	$ -	$ 239,369,430	$ 237,230,859
Separate Accounts	$ 4,173	$ 296,036,275	$ -	$ 522,992,884	$ 819,033,332
Total assets at fair value/NAV	$ 308,356	$ 817,453,253	$ 13,287,250	$ 1,437,241,519	$ 2,268,290,378

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	$ -	$ 121,118,775	$ -	$ -	$ 121,118,775
Total liabilities at fair value	$ -	$ 121,118,775	$ -	$ -	$ 121,118,775

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock	$ 13,662,935	$ -	$ -	$ (189,885)	$ -	$ -	$ -	$ (185,800)	$ -	$ 13,287,250
Total Assets	$ 13,662,935	$ -	$ -	$ (189,885)	$ -	$ -	$ -	$ (185,800)	$ -	$ 13,287,250

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

NOTES TO FINANCIAL STATEMENTS

(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	$ 5,386,513,913	$ 6,070,084,749	$ 246,294,403	$ 5,132,829,020	$ 7,390,490	$ -	$ -
Preferred Stock	$ 863,395	$ 1,000,000	$ -	$ 863,395	$ -	$ -	$ -
Common Stock	$ 94,641,859	$ 94,641,859	$ 1,775,753	$ -	$ 13,287,250	$ 79,578,856	$ -
Mortgage Loans	$ 438,271,229	$ 474,381,458	$ -	$ -	$ 438,271,229	$ -	$ -
Real Estate	$ 51,336,222	$ 51,336,221	$ -	$ 51,336,222	$ -	$ -	$ -
Cash, Cash Equivalents & Short Term Investments	$ 237,230,859	$ 237,230,859	$ (2,138,571)	$ -	$ -	$ 239,369,430	$ -
Derivative Asset	$ 226,025,044	$ 226,025,044	$ 667,002	$ 225,358,043	$ -	$ -	$ -
Surplus Notes	$ 94,112,023	$ 92,956,394	$ -	$ 94,112,023	$ -	$ -	$ -
Other Invested Assets	$ 84,844,545	$ 84,844,542	$ -	$ -	$ -	$ 78,643,762	$ 6,200,783
Separate Account Assets	$ 819,033,332	$ 819,033,329	$ 4,173	$ 296,036,275	$ -	$ 522,992,884	$ -
Derivative Liability	$ 121,118,775	$ 121,118,775	$ -	$ 121,118,775	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 6,200,783	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. Nav Practical Expedient Investments

Type or Class of Financial Instrument	Carrying Value June 30, 2022 Value	Unfunded Commitments As of June 30, 2022	Redemption Frequency (If currently eligible)	Redemption Notice Period
Common Stock	$ 79,578,856	$ -	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	$ 239,369,430	$ -	Not Applicable	Not Applicable
Other Invested Assets	$ 78,643,762	$ 27,144,672	Not Applicable	Not Applicable
Separate Account Assets	$ 522,992,884	$ 6,063,170	Not Applicable	Not Applicable

NOTE 21 Other Items
No significant change.

NOTE 22 Events Subsequent
No significant change.

NOTE 23 Reinsurance
No significant change.

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

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

NOTE 26 Intercompany Pooling Arrangements - N/A

NOTE 27 Structured Settlements - N/A

NOTES TO FINANCIAL STATEMENTS

NOTE 28 Health Care Receivables - N/A

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant change.

NOTE 35 Separate Accounts

No significant change.

NOTE 36 Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 2,387,856

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 4,464,084	$ 4,510,814
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 1,739,625,862	$ 1,968,711,224
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 30,000,000	$ 30,000,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,774,089,946	$ 2,003,222,038
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 4,464,084	$ 4,510,814

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
NLG Capital, Inc.	A
Varagon Capital Partners, L.P.	U
Western Asset Management Company, LLC	U
Blackrock Financial Management, Inc.	U
PineBridge Investments, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	NLG Capital, Inc.	5493008017ZBDR2FW152	SEC	DS
281851	Varagon Capital Partners, L.P.		SEC	NO
110441	Western Asset Management Company, LLC	549300C5A561UXUICN46	SEC	NO
107105	Blackrock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	SEC	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 474,381,458
	1.14 Total Mortgages in Good Standing	$ 474,381,458
	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)	$ 474,381,458
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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
82627	06-0839705	03/26/2023	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	Authorized	2	01/01/2019
74900	63-0483783	03/25/2023	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	Authorized	3	01/01/2019
87017	62-1003368	03/25/2023	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	Authorized	2	01/01/2019
93572	43-1235868	03/25/2023	RGA Reinsurance Co	MO	YRT/I	XXXLO	Authorized	2	01/01/2019
80659	82-4533188	03/26/2023	The Canada Life Assurance Company	MI	YRT/I	XXXLO	Authorized	2	12/31/2018

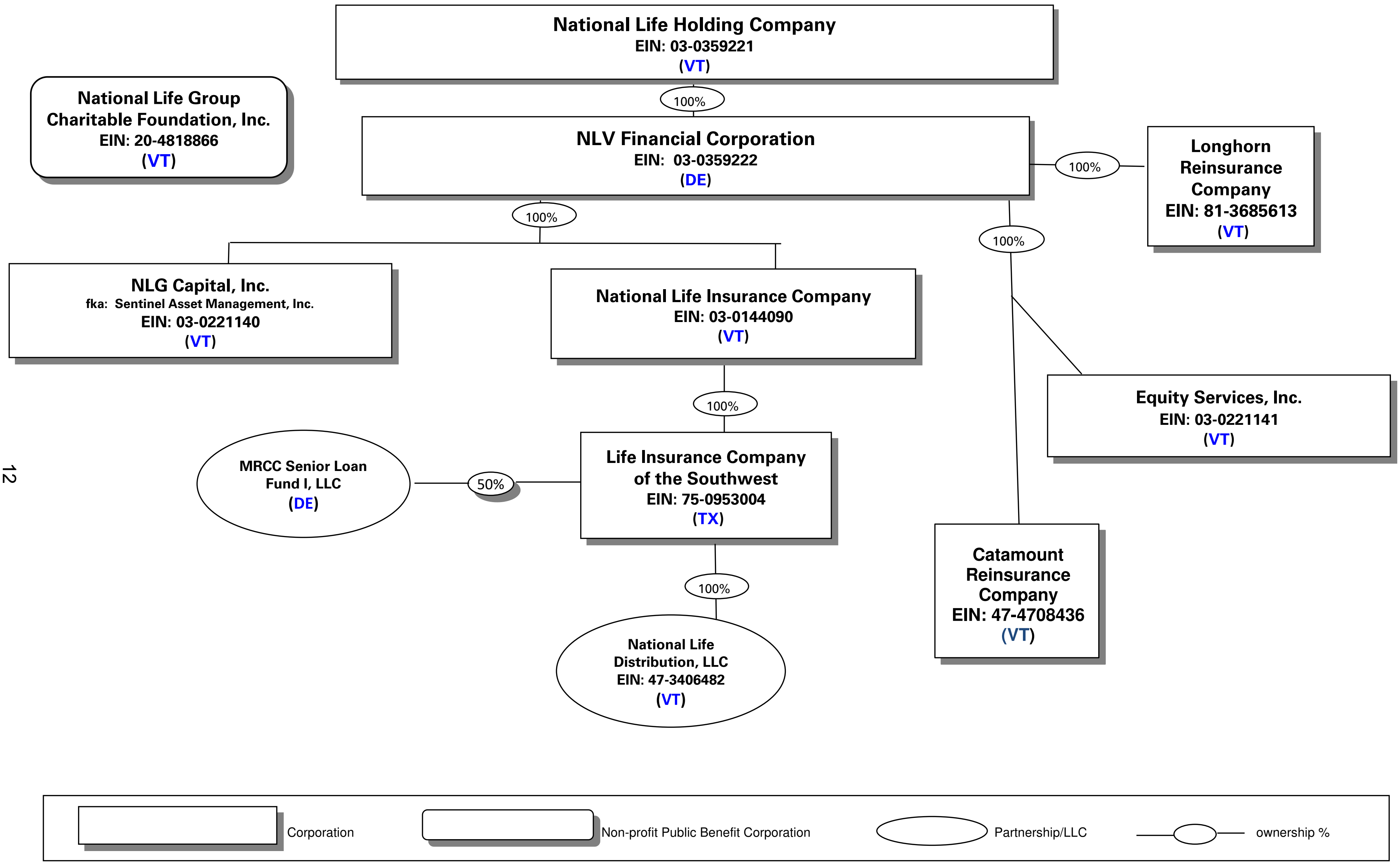
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	946,765	0	120,139	0	1,066,904	0
2. Alaska AK	L	76,034	0	1,585	0	77,619	0
3. Arizona AZ	L	2,077,256	131,070	44,872	0	2,253,198	0
4. Arkansas AR	L	172,455	0	618	0	173,073	0
5. California CA	L	17,855,389	942,859	431,095	0	19,229,343	0
6. Colorado CO	L	1,024,975	25,035	31,442	0	1,081,452	0
7. Connecticut CT	L	4,447,757	37,900	66,392	0	4,552,049	0
8. Delaware DE	L	1,851,133	0	7,270	0	1,858,403	0
9. District of Columbia DC	L	188,977	0	6,594	0	195,571	0
10. Florida FL	L	21,361,131	3,294,167	261,971	0	24,917,269	0
11. Georgia GA	L	7,611,645	319,249	143,206	0	8,074,100	0
12. Hawaii HI	L	281,056	912	4,106	0	286,074	0
13. Idaho ID	L	110,589	2,400	1,148	0	114,137	0
14. Illinois IL	L	11,633,171	31,542	92,509	0	11,757,222	0
15. Indiana IN	L	2,323,484	2,000	37,850	0	2,363,334	0
16. Iowa IA	L	684,797	227,706	4,227	0	916,730	0
17. Kansas KS	L	1,457,493	0	8,387	0	1,465,880	0
18. Kentucky KY	L	467,257	300	11,903	0	479,460	0
19. Louisiana LA	L	555,057	0	28,550	0	583,607	0
20. Maine ME	L	2,064,041	2,360	30,563	0	2,096,964	0
21. Maryland MD	L	4,925,278	43,359	46,454	0	5,015,091	0
22. Massachusetts MA	L	3,630,530	203,914	58,355	0	3,892,799	0
23. Michigan MI	L	3,237,167	2,100	189,506	0	3,428,773	0
24. Minnesota MN	L	2,710,566	30,300	60,838	0	2,801,704	0
25. Mississippi MS	L	160,671	0	3,592	0	164,263	0
26. Missouri MO	L	1,325,375	5,000	10,718	0	1,341,093	0
27. Montana MT	L	85,335	0	1,166	0	86,501	0
28. Nebraska NE	L	274,149	25,150	13,489	0	312,788	0
29. Nevada NV	L	3,206,002	0	7,417	0	3,213,419	0
30. New Hampshire NH	L	1,807,677	91,050	32,908	0	1,931,635	0
31. New Jersey NJ	L	20,720,470	1,584,708	197,909	0	22,503,087	0
32. New Mexico NM	L	159,849	0	7,718	0	167,567	0
33. New York NY	L	85,107,932	357,304,531	534,923	0	442,947,386	0
34. North Carolina NC	L	13,112,072	337,350	91,530	0	13,540,952	0
35. North Dakota ND	L	86,072	0	1,198	0	87,270	0
36. Ohio OH	L	3,162,207	30,278	85,093	0	3,277,578	0
37. Oklahoma OK	L	380,214	300	2,758	0	383,272	0
38. Oregon OR	L	1,189,484	3,691	18,401	0	1,211,576	0
39. Pennsylvania PA	L	6,381,936	107,133	184,716	0	6,673,785	0
40. Rhode Island RI	L	816,339	15,450	41,898	0	873,687	0
41. South Carolina SC	L	1,865,717	59,582	13,338	0	1,938,637	0
42. South Dakota SD	L	80,338	50	3,188	0	83,576	0
43. Tennessee TN	L	2,200,512	3,000	46,092	0	2,249,604	0
44. Texas TX	L	8,443,965	1,043,926	83,435	0	9,571,326	0
45. Utah UT	L	1,205,817	10,900	5,011	0	1,221,728	0
46. Vermont VT	L	6,235,298	489,089	41,207	0	6,765,594	0
47. Virginia VA	L	6,705,072	39,527	94,167	0	6,838,766	0
48. Washington WA	L	1,136,262	55,600	12,294	0	1,204,156	0
49. West Virginia WV	L	193,603	0	9,516	0	203,119	0
50. Wisconsin WI	L	3,241,715	1,361	21,847	0	3,264,923	0
51. Wyoming WY	L	80,672	1,500	0	0	82,172	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	18,388	0	0	0	18,388	0
55. U.S. Virgin Islands VI	N	44,843	0	0	0	44,843	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	316,197	3,500	3,937	0	323,634	0
59. Subtotal	XXX	261,438,186	366,509,849	3,259,046	0	631,207,081	0
90. Reporting entity contributions for employee benefits plans	XXX	540,011	(8,597,028)	0	0	(8,057,017)	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	5,411,911	12,403	0	0	5,424,314	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	5,877,778	0	2,400,229	0	8,278,007	0
94. Aggregate or other amounts not allocable by State	XXX	25,491	0	0	0	25,491	0
95. Totals (Direct Business)	XXX	273,293,377	357,925,224	5,659,275	0	636,877,876	0
96. Plus Reinsurance Assumed	XXX	62,147	0	0	0	62,147	0
97 Totals (All Business)	XXX	273,355,524	357,925,224	5,659,275	0	636,940,023	0
98. Less Reinsurance Ceded	XXX	55,012,629	72,643	4,563,406	0	59,648,678	0
99. Totals (All Business) less Reinsurance Ceded	XXX	218,342,895	357,852,581	1,095,869	0	577,291,345	0
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX	316,197	3,500	3,937	0	323,634	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	316,197	3,500	3,937	0	323,634	0
9401. Aggregate or other amounts not allocable by State	XXX	25,491	0	0	0	25,491	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	25,491	0	0	0	25,491	0

(a) Active Status Counts:

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


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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Explanation:

1.

2.

3.

4.

5.

6.

8.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Items not allocated	4,027,140	29,281	3,997,859	6,908,849
2505. Miscellaneous	719,212	713,266	5,946	6,226
2597. Summary of remaining write-ins for Line 25 from overflow page	4,746,351	742,547	4,003,804	6,915,075

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accumulated post-retirement benefits	1,355,299	1,443,967
2505. Provision for sales practice litigation	2,067,221	2,092,712
2506. Guaranty fund	341,439	347,851
2507. Commission accumulation liability	112,685	121,431
2508. Accrued interest on death claims	868,249	775,542
2509. Miscellaneous	3,939,748	2,311,731
2510. -	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	8,684,641	7,093,235

Additional Write-ins for Liabilities Line 34

	1 Current Statement Date	2 December 31 Prior Year
3404. -	0	0
3497. Summary of remaining write-ins for Line 34 from overflow page	0	0

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	0	1,665,658	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	1,665,658	0

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	(820,556)	(181,653)	(752,425)
2797. Summary of remaining write-ins for Line 27 from overflow page	(820,556)	(181,653)	(752,425)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	51,854,601	53,161,833
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	447,015	0
	2.2 Additional investment made after acquisition	682,069	1,947,329
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,647,465	3,254,561
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	51,336,220	51,854,601
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	51,336,220	51,854,601

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	489,350,515	486,022,838
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	26,700,000
	2.2 Additional investment made after acquisition	890,037	8,738,702
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	15,859,096	32,111,025
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	474,381,456	489,350,515
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	474,381,456	489,350,515
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	474,381,456	489,350,515

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	183,022,439	198,788,094
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	861,383	1,343,993
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	15,545	29,432
5.	Unrealized valuation increase (decrease)	(2,142,479)	(4,913,834)
6.	Total gain (loss) on disposals	19,667	(90,114)
7.	Deduct amounts received on disposals	2,541,840	8,340,025
8.	Deduct amortization of premium and depreciation	1,433,776	2,625,761
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	1,169,346
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	177,800,939	183,022,439
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	177,800,939	183,022,439

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,813,126,631	8,018,812,609
2.	Cost of bonds and stocks acquired	397,020,742	377,866,140
3.	Accrual of discount	7,482,658	11,714,403
4.	Unrealized valuation increase (decrease)	237,708,753	(212,836,699)
5.	Total gain (loss) on disposals	1,993,029	(5,920,657)
6.	Deduct consideration for bonds and stocks disposed of	314,374,250	361,857,450
7.	Deduct amortization of premium	6,536,212	13,629,602
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	2,104,860	3,919,874
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	121,340	2,897,761
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,134,437,831	7,813,126,631
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	8,134,437,831	7,813,126,631

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,542,945,660	80,323,812	42,103,190	38,940,532	3,542,945,660	3,620,106,814	0	3,467,151,304
2. NAIC 2 (a)	2,262,473,985	31,078,925	69,762,378	(12,950,110)	2,262,473,985	2,210,840,422	0	2,282,067,123
3. NAIC 3 (a)	205,564,020	5,336,701	4,194,332	(27,923,540)	205,564,020	178,782,849	0	183,422,343
4. NAIC 4 (a)	42,969,476	0	5,097,666	1,668,075	42,969,476	39,539,885	0	52,365,928
5. NAIC 5 (a)	15,675,738	0	1	(2,801)	15,675,738	15,672,936	0	3,451,427
6. NAIC 6 (a)	5,170,379	0	36,547	8,016	5,170,379	5,141,848	0	3,302,948
7. Total Bonds	6,074,799,258	116,739,438	121,194,114	(259,828)	6,074,799,258	6,070,084,754	0	5,991,761,073
PREFERRED STOCK								
8. NAIC 1	1,000,000	0	0	0	1,000,000	1,000,000	0	1,000,000
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,000,000	0	0	0	1,000,000	1,000,000	0	1,000,000
15. Total Bonds and Preferred Stock	6,075,799,258	116,739,438	121,194,114	(259,828)	6,075,799,258	6,071,084,754	0	5,992,761,073

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	36,828,346
2.	Cost Paid/(Consideration Received) on additions	39,783,719
3.	Unrealized Valuation increase/(decrease)	58,507,067
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(15,036,196)
6.	Considerations received/(paid) on terminations	15,718,512
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)	104,364,424
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	104,364,424

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				261,611
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				405,393
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	39,463			
	3.12 Section 1, Column 15, prior year	(164,663)	204,126		
	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	204,126	
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	39,463			
	3.24 Section 1, Column 19, prior year plus	(164,663)			
	3.25 SSAP No. 108 adjustments	0	204,126	204,126	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		194,100		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	194,100			
	4.23 SSAP No. 108 adjustments	0	194,100		
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)				667,004
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				667,004

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	104,239,262	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	667,002	
3.	Total (Line 1 plus Line 2)		104,906,264
4.	Part D, Section 1, Column 6	226,025,040	
5.	Part D, Section 1, Column 7	(121,118,777)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1

		Fair Value Check	
7.	Part A, Section 1, Column 16	104,239,262	
8.	Part B, Section 1, Column 13	667,002	
9.	Total (Line 7 plus Line 8)		104,906,263
10.	Part D, Section 1, Column 9	226,025,040	
11.	Part D, Section 1, Column 10	(121,118,777)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	113,404	
14.	Part B, Section 1, Column 20	123,200	
15.	Part D, Section 1, Column 12	236,604	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	85,243,500	0
2.	Cost of cash equivalents acquired	737,849,052	511,293,500
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	583,723,122	426,050,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	239,369,430	85,243,500
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	239,369,430	85,243,500

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office	Monteplier	VT	01/01/1957	Various	0	0	0	329,680
34 MountainView	Monteplier	VT	06/29/2023	Steven H. Cook, Jr.	447,015	0	447,000	0
0199999. Acquired by Purchase					447,015	0	447,000	329,680
0399999 - Totals					447,015	0	447,000	329,680

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
3399999 - Totals								

NONE

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
0329665	AUSTELL	GA		09/21/2006		116,752	0	0	0	0	0	0	116,752	116,752	0	0	0
0329626	LOUISBURG	NC		12/01/2005		52,353	0	0	0	0	0	0	52,353	52,353	0	0	0
0329744	THE COLONY	TX		06/14/2018		26,060	0	0	0	0	0	0	26,060	26,060	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		75,473	0	0	0	0	0	0	75,473	75,473	0	0	0
0329737	SEATTLE	WA		09/27/2016		104,987	0	0	0	0	0	0	104,987	104,987	0	0	0
0329608	HAMPTON	VA		12/01/2005		92,744	0	0	0	0	0	0	92,744	92,744	0	0	0
0329758	MADISON	WI		07/06/2021		0	0	0	0	0	0	0	0	0	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		161,543	0	0	0	0	0	0	161,543	161,543	0	0	0
0329735	NORTH CHICAGO	IL		08/31/2016		93,444	0	0	0	0	0	0	93,444	93,444	0	0	0
0329759	LENEXA	KS		05/17/2021		95,643	0	0	0	0	0	0	95,643	95,643	0	0	0
0329743	CHANDLER	AZ		05/01/2018		0	0	0	0	0	0	0	0	0	0	0	0
0329745	CARROLLTON	TX		08/31/2021		40,913	0	0	0	0	0	0	40,913	40,913	0	0	0
0329732	EL CAJON	CA		04/21/2016		0	0	0	0	0	0	0	0	0	0	0	0
0329747	GRETNA	NE		02/07/2019		53,339	0	0	0	0	0	0	53,339	53,339	0	0	0
0329752	OMAHA	NE		12/03/2019		89,288	0	0	0	0	0	0	89,288	89,288	0	0	0
0329767	LINCOLN	NE		07/01/2021		79,451	0	0	0	0	0	0	79,451	79,451	0	0	0
0329723	MADISON	WI		07/31/2014		38,333	0	0	0	0	0	0	38,333	38,333	0	0	0
0329555	FRESNO	CA		12/01/2005		158,675	0	0	0	0	0	0	158,675	158,675	0	0	0
0329760	LOUISVILLE	KY		05/19/2021		107,621	0	0	0	0	0	0	107,621	107,621	0	0	0
0329733	ESTES PARK	CO		10/03/2016		175,507	0	0	0	0	0	0	175,507	175,507	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		114,450	0	0	0	0	0	0	114,450	114,450	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
0329746	PORTLAND	OR		07/02/2018		0	0	0	0	0	0	0	0	0	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		112,763	0	0	0	0	0	0	112,763	112,763	0	0	0
0329757	HUDSON	NH		02/11/2021		0	0	0	0	0	0	0	0	0	0	0	0
0329769	HOUSTON	TX		06/23/2022		0	0	0	0	0	0	0	0	0	0	0	0
0329731	INDIANAPOLIS	IN		12/11/2015		0	0	0	0	0	0	0	0	0	0	0	0
0329734	EDINA	MN		10/14/2016		110,798	0	0	0	0	0	0	110,798	110,798	0	0	0
0329729	NEWPORT BEACH	CA		07/29/2015		0	0	0	0	0	0	0	0	0	0	0	0
0329753	RANCHO CUCAMONGA	CA		12/08/2020		48,675	0	0	0	0	0	0	48,675	48,675	0	0	0
0329768	CHARLOTTE	NC		09/17/2021		0	0	0	0	0	0	0	0	0	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		69,517	0	0	0	0	0	0	69,517	69,517	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		92,373	0	0	0	0	0	0	92,373	92,373	0	0	0
0329738	PHOENIX	AZ		12/16/2016		0	0	0	0	0	0	0	0	0	0	0	0
0329739	PHOENIX	AZ		08/04/2017		136,903	0	0	0	0	0	0	136,903	136,903	0	0	0
0329717	LINCOLN	NE		07/16/2013		118,384	0	0	0	0	0	0	118,384	118,384	0	0	0
329754C	TORRANCE	CA		09/30/2021		0	0	0	0	0	0	0	0	0	0	0	0
0329721	FT WORTH	TX		02/21/2014		92,064	0	0	0	0	0	0	92,064	92,064	0	0	0
0329591	DAVIDSON	NC		12/01/2005		55,675	0	0	0	0	0	0	55,675	55,675	0	0	0
0329740	HILLSBORO	OR		11/17/2017		76,086	0	0	0	0	0	0	76,086	76,086	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		65,677	0	0	0	0	0	0	65,677	65,677	0	0	0
0329593	KIRKLAND	WA		12/01/2005		58,012	0	0	0	0	0	0	58,012	58,012	0	0	0
0329755	OLIVETTE	MO		12/30/2020		56,542	0	0	0	0	0	0	56,542	56,542	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		150,718	0	0	0	0	0	0	150,718	150,718	0	0	0
0329658	TIMONIUM	MD		07/10/2006		66,211	0	0	0	0	0	0	66,211	66,211	0	0	0
0299999. Mortgages with partial repayments						2,986,974	0	0	0	0	0	0	2,986,974	2,986,974	0	0	0
0599999 - Totals						2,986,974	0	0	0	0	0	0	2,986,974	2,986,974	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	769,329	0	0	0.500
717400-00-6	MSouth Equity Partners II LP	Wilmington	DE	MSouth Equity Partners II LP		02/29/2012	3	0	3,427	0	0	1.140
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	772,756	0	0	XXX
6099999. Total - Unaffiliated								0	772,756	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	772,756	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
710100-00-9	Baker Communications Fund II	Dover	DE	Sale	04/17/2000	04/20/2023	0	0	0	0	0	0	0	0	0	0	0	0	0
710300-00-5	Gamma LP Aka DLJ Merchant bk III	Wilmington	DE	Sale	09/29/2000	04/11/2023	1,349	(1,349)	0	0	0	(1,349)	0	1,546	1,546	0	1,546	1,546	0
718900-00-4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014	04/25/2023	72,239	0	0	0	0	0	0	72,239	26,711	0	0	0	45,528
717400-00-6	MSouth Equity Partners II LP	Wilmington	DE	Capital Distribution	02/29/2012	04/28/2023	666,078	0	0	0	0	0	0	666,078	546,184	0	0	0	119,894
718400-00-5	Northstar Mezzanine Pters VI	Wilmington	DE	Capital Distribution	11/26/2013	05/12/2023	200,433	0	0	0	0	0	0	200,433	147,037	0	0	0	53,396
714600-00-4	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	04/08/2008	06/28/2023	55,943	0	0	0	0	0	0	55,943	0	0	0	0	55,943
716100-00-3	TA Subordinated Debt Fund III	Wilmington	DE	Capital Distribution	11/08/2010	06/15/2023	41,507	0	0	0	0	0	0	41,507	0	0	0	0	41,507
715900-00-7	TA XI	Wilmington	DE	Capital Distribution	07/30/2010	06/15/2023	671,715	0	0	0	0	0	0	671,715	0	0	0	0	671,715
714300-00-1	GS Mezzanine Partners V	George Town		Sale	11/30/2007	06/28/2023	17,015	(18,290)	0	0	0	(18,290)	0	18,121	18,121	0	18,121	18,121	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,726,279	(19,639)	0	0	0	(19,639)	0	1,727,582	739,599	0	19,667	19,667	987,983
716600-00-2	Siguler Guff Distressed RE Opportunities Fund	Wilmington	DE	Capital Distribution	04/11/2011	05/09/2023	149,625	0	0	0	0	0	0	149,625	66,532	0	0	0	83,092
2199999. Joint Venture Interests - Real Estate - Unaffiliated							149,625	0	0	0	0	0	0	149,625	66,532	0	0	0	83,092
712300-00-3	Centerline Corp Ptners XXIX	Wilmington	DE	Capital Distribution	05/24/2005	06/26/2023	45,553	0	0	0	0	0	0	0	0	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							45,553	0	0	0	0	0	0	0	0	0	0	0	0
6099999. Total - Unaffiliated							1,921,457	(19,639)	0	0	0	(19,639)	0	1,877,207	806,131	0	19,667	19,667	1,071,075

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,921,457	(19,639)	0	0	0	(19,639)	0	1,877,207	806,131	0	19,667	19,667	1,071,075

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38380B-HG-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016145 CLASS MZ 3.000% 10/20/46		06/01/2023	Interest Capitalization		18,681	18,681	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		06/01/2023	Interest Capitalization		21,024	21,024	0	1.A
38382J-S5-6	Government National Mortgage SERIES 2020138 CLASS NZ 1.500% 09/20/50		06/01/2023	Interest Capitalization		1,284	1,284	0	1.A
38382J-WF-9	Government National Mortgage SERIES 2020140 CLASS Z 1.000% 09/20/50		06/01/2023	Interest Capitalization		2,181	2,181	0	1.A
38382L-UQ-2	Government National Mortgage SERIES 2020183 CLASS UZ 1.000% 12/20/50		06/01/2023	Interest Capitalization		130	130	0	1.A
38382L-UR-0	Government National Mortgage SERIES 2020183 CLASS ZT 1.000% 12/20/50		06/01/2023	Interest Capitalization		110	110	0	1.A
38382N-JR-9	Government National Mortgage A SERIES 202127 CLASS MZ 1.000% 02/20/51		06/01/2023	Interest Capitalization		202	202	0	1.A
91282C-GD-7	US TREASURY N/B US TREASURY N/B 4.250% 12/31/24		04/19/2023	Deutsche Bank		130,580	131,000	1,692	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						174,192	174,612	1,692	XXX
452152-GS-4	ILLINOIS ST 7.350% 07/01/35		03/30/2023	Western Asset		63,177	0	1,090	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						63,177	0	1,090	XXX
088518-PH-2	BEXAR CNTY TX REVENUE 3.181% 08/15/51		04/03/2023	Western Asset		629,434	860,000	3,800	1.E FE
3136AK-QA-4	FNR SERIES 201442 CLASS BZ 3.000% 07/25/44		06/01/2023	Interest Capitalization		27,852	27,852	0	1.A
3136B5-HK-4	Fannie mae SERIES 201935 CLASS LZ 3.000% 07/25/49		06/01/2023	Interest Capitalization		17,161	17,161	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		06/01/2023	Interest Capitalization		71,410	71,410	0	1.A
3136BF-EL-3	FANNIE MAE SERIES 20218 CLASS Z 0.750% 03/25/51		06/01/2023	Interest Capitalization		858	858	0	1.A
3137F9-6H-9	Freddie Mac SERIES 5072 CLASS Z 1.000% 02/25/51		06/01/2023	Interest Capitalization		499	499	0	1.A
3137F9-BD-2	Freddie Mac SERIES 5072 CLASS Z 1.000% 01/25/51		06/01/2023	Interest Capitalization		505	505	0	1.A
3140N2-VF-5	Fannie Mae BW9613 6.000% 06/01/53		06/05/2023	Piper Jaffary		2,075,690	2,067,292	4,135	1.A
3140NL-3M-9	Fannie Mae BY4403 6.000% 05/01/53		06/12/2023	Stephens Inc		856,906	850,000	1,842	1.A
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		06/29/2023	PNC Capital Markets		841,678	853,818	522	1.A
31418E-T8-3	Fannie Mae MA5074 6.000% 05/01/53		06/05/2023	Brean Capital		772,234	770,789	1,542	1.A
31418E-TJ-9	Fannie Mae MA5052 5.500% 03/01/53		06/02/2023	Brean Capital		781,199	790,337	1,449	1.A
31418E-U5-7	Fannie Mae MA5103 6.000% 06/01/53		06/29/2023	Various		3,277,931	3,258,142	13,729	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		06/01/2023	Interest Capitalization		30,189	30,189	0	1.A
373695-BL-8	GERALD R FORD INTERNATIONAL AR 5.435% 01/01/43		04/04/2023	Western Asset		517,045	500,000	0	1.A FE
64990F-MT-8	NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/39		04/04/2023	Western Asset		1,219,276	1,150,000	3,775	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						11,119,867	11,248,852	30,794	XXX
019736-AG-2	Allison Transmission Inc 3.750% 01/30/31		04/06/2023	Morgan Stanley DWD		215,663	250,000	1,849	3.B FE
09739D-AD-2	BOISE CASCADE COMPANY 4.875% 07/01/30		04/06/2023	Morgan Stanley DWD		221,288	250,000	3,385	3.C FE
12527G-AD-5	CF INDUSTRIES INC 4.950% 06/01/43		04/03/2023	Blackrock		522,198	600,000	10,230	2.B FE
144285-AL-7	Carpenter Technology 6.375% 07/15/28		04/06/2023	Morgan Stanley DWD		246,600	250,000	3,807	3.B FE
15189X-BB-3	CENTERPOINT ENER HOUSTON 4.950% 04/01/33		04/12/2023	Western Asset		103,131	100,000	289	1.F FE
15189Y-AH-9	Centerpoint Energy Resources 5.400% 03/01/33		04/03/2023	Blackrock		832,288	800,000	5,040	1.G FE
17888H-AA-1	CIVITAS RESOURCES INC 8.375% 07/01/28		06/22/2023	PineBridge		380,000	380,000	0	3.C FE
17888H-AB-9	CIVITAS RESOURCES INC 8.750% 07/01/31		06/22/2023	PineBridge		873,750	870,000	0	3.C FE
20030N-CK-5	Comcast Corp 4.000% 03/01/48		04/12/2023	Western Asset		188,364	220,000	1,051	1.G FE
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		04/06/2023	Wells Fargo		551,458	549,568	2,401	1.A FE
25278X-AV-1	DIAMONDBACK ENERGY INC 6.250% 03/15/33		04/03/2023	Blackrock		535,015	500,000	1,736	2.B FE
26442E-AJ-9	DUKE ENERGY OHIO INC 5.250% 04/01/33		04/12/2023	Western Asset		208,414	200,000	642	1.F FE
26442E-AK-6	DUKE ENERGY OHIO INC 5.650% 04/01/53		04/12/2023	Western Asset		234,021	220,000	760	1.F FE
31620M-BY-1	Fidelity National Information 5.100% 07/15/32		04/03/2023	Blackrock		591,204	600,000	6,800	2.B FE
31620M-BZ-8	Fidelity National Information 5.625% 07/15/52		04/03/2023	Blackrock		483,120	500,000	6,250	2.B FE
33830G-AA-9	FIVE CORNERS FND TR III 5.791% 02/15/33		04/13/2023	Western Asset		123,450	120,000	753	1.G FE
33835P-AA-4	FIVE CORNERS FND TR IV 5.997% 02/15/53		04/12/2023	Western Asset		215,796	210,000	1,259	1.G FE
341081-GL-5	Florida Pwr & Lt Co 5.100% 04/01/33		04/12/2023	Western Asset		104,682	100,000	581	1.D FE
435765-AJ-1	HOLLY NRG PRTNR/FIN CORP 6.375% 04/15/27		04/17/2023	JP Morgan		174,601	175,000	124	3.A FE
44891A-BX-4	HYUNDAI CAPITAL AMERICA 2.000% 06/15/28		04/03/2023	Blackrock		850,570	1,000,000	6,111	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46188B-AD-4	INVITATION HOMES OP 4.150% 04/15/32		04/05/2023	Blackrock		1,018,282	1,120,000	22,594	2.B FE
46647P-CE-4	JPMORGAN CHASE & CO 3.328% 04/22/52		04/12/2023	Western Asset		163,099	220,000	3,498	1.E FE
46647P-DH-6	JPMORGAN CHASE & CO 4.912% 07/25/33		04/13/2023	Western Asset		349,218	350,000	3,814	1.E FE
49177J-AJ-1	KENVUE INC 4.900% 03/22/33		04/12/2023	Western Asset		156,023	150,000	449	1.F FE
49177J-AN-2	KENVUE INC 5.050% 03/22/53		04/13/2023	Western Asset		103,864	100,000	351	1.F FE
49456B-AT-8	KINDER MORGAN INC/DELAWA 3.600% 02/15/51		04/03/2023	Blackrock		506,590	700,000	3,500	2.B FE
498894-AA-2	KNIFE RIVER HOLD CO 7.750% 05/01/31		04/11/2023	JP Morgan		500,000	500,000	0	3.C FE
59156R-CD-8	Metlife Inc 5.250% 01/15/54		04/12/2023	Western Asset		218,251	220,000	3,144	1.G FE
595112-CB-7	Micron Technology Inc 5.875% 09/15/33		04/05/2023	Western Asset		4,975,250	5,000,000	0	2.C FE
618933-AA-3	Mosaic Solar Loans LLC SERIES 20233A CLASS A 5.910% 11/20/53		06/16/2023	Various		1,458,068	1,486,703	162	1.D FE
61946K-AA-2	Mosaic Solar Loans LLC SERIES 20223A CLASS A 6.100% 06/20/53		06/30/2023	Deutsche Bank		254,486	256,409	652	1.D FE
670346-AW-5	Nucor Corporation 3.850% 04/01/52		04/03/2023	Blackrock		332,856	400,000	171	1.G FE
68389X-CA-1	Oracle Corp 3.950% 03/25/51		04/03/2023	Blackrock		151,318	200,000	219	2.B FE
73179P-AM-8	POLYONE CORP 5.750% 05/15/25		04/06/2023	Morgan Stanley DWD		251,288	250,000	5,830	3.C FE
74340X-BT-7	PROLOGIS LP 4.625% 01/15/33		04/03/2023	Blackrock		791,104	800,000	8,222	1.G FE
756109-BR-4	REALTY INCOME CORP 4.850% 03/15/30		04/03/2023	Blackrock		497,040	500,000	5,524	1.G FE
828807-DM-6	Simon Property Group LP 2.200% 02/01/31		04/03/2023	Blackrock		650,040	800,000	3,129	1.G FE
842400-GR-8	Southern Calif Edison Co 4.875% 03/01/49		04/03/2023	Blackrock		658,203	700,000	3,223	1.G FE
902494-BD-4	Tyson Foods Inc 4.550% 06/02/47		04/03/2023	Blackrock		526,530	600,000	9,328	2.B FE
90320W-AH-6	UPMC 5.377% 05/15/43		04/04/2023	Western Asset		600,000	600,000	0	1.F FE
91324P-EW-8	UnitedHealth Group Inc 5.050% 04/15/53		04/12/2023	Western Asset		112,005	110,000	247	1.F FE
92564R-AB-1	VICI PROPERTIES / NOTE 4.625% 12/01/29		04/03/2023	Blackrock		835,947	900,000	14,338	2.C FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A2II 2.775% 06/15/51		06/15/2023	Morgan Stanley DWD		1,468,810	1,815,500	6,456	2.B FE
958667-AE-7	WESTERN MIDSTREAM OPERAT 6.150% 04/01/33		04/05/2023	Western Asset		3,071,550	3,000,000	3,075	2.C FE
98877D-AD-7	ZF NA CAPITAL 6.875% 04/14/28		04/04/2023	MIZUHO		1,005,000	1,000,000	0	3.A FE
98877D-AE-5	ZF NA CAPITAL 7.125% 04/14/30		04/04/2023	MIZUHO		1,005,000	1,000,000	0	3.A FE
13648T-AB-3	CANADIAN PACIFIC RAILWAY 3.125% 06/01/26	A	04/19/2023	Tax Free Exchange		488,642	500,000	0	2.B FE
13648T-AD-9	CANADIAN PACIFIC RAILWAY 4.300% 05/15/43	A	04/19/2023	Tax Free Exchange		2,785,073	3,000,000	0	2.B FE
13648T-AE-7	CANADIAN PACIFIC RAILWAY 4.950% 08/15/45	A	04/19/2023	Tax Free Exchange		2,017,065	2,000,000	0	2.B FE
13648T-AG-2	CANADIAN PACIFIC RAILWAY 3.500% 05/01/50	A	04/19/2023	Tax Free Exchange		3,231,446	3,000,000	0	2.B FE
13648T-AH-0	CANADIAN PACIFIC RAILWAY 4.200% 11/15/69	A	04/19/2023	Tax Free Exchange		6,855,983	6,000,000	0	2.B FE
775109-CD-1	Rogers Communications 4.550% 03/15/52	A	04/03/2023	Blackrock		164,332	200,000	506	2.C FE
89115A-2E-1	TORONTO-DOMINION BANK 4.456% 06/08/32	A	04/12/2023	Western Asset		195,448	200,000	3,119	1.E FE
00852H-AC-5	AGL CLO Ltd. SERIES 202326A CLASS B 7.668% 10/21/36	D	06/29/2023	JP Morgan		500,000	500,000	0	1.C FE
01750N-AE-9	Allegro CLO Ltd SERIES 20183A CLASS B2 6.965% 10/16/31	D	06/05/2023	Bank of America		1,946,000	2,000,000	19,721	1.C FE
03767M-AJ-7	Apidos CLO Ltd SERIES 201829A CLASS B 7.192% 07/25/30	D	04/21/2023	Janney Montgomery		1,146,600	1,200,000	0	1.F FE
09628F-AG-4	Bluemountain CLO Ltd SERIES 20173A CLASS C 6.965% 01/15/30	D	05/03/2023	Bank of America		1,897,500	2,000,000	6,960	1.F FE
09629T-AJ-7	Bluemountain CLO Ltd SERIES 20181A CLASS C 7.352% 07/30/30	D	04/13/2023	Bank of America		1,517,600	1,600,000	23,451	1.F FE
12481Q-AC-9	CBAM CLO Management SERIES 20185A CLASS A 6.285% 04/17/31	D	05/18/2023	Bank of America		987,000	1,000,000	6,106	1.A FE
12481X-AU-4	CBAM CLO Management SERIES 20186A CLASS B2R 7.389% 01/15/31	D	04/26/2023	Citigroup Global		2,489,760	2,520,000	5,658	1.C FE
13877B-AE-8	Canyon Capital CLO Ltd SERIES 20181A CLASS C 7.165% 07/15/31	D	05/02/2023	BMO Capital Markets		1,433,250	1,500,000	6,265	1.E FE
143109-AQ-9	Carlyle Global Market Strategi SERIES 20164A CLASS BR 7.373% 10/20/27	D	06/30/2023	Bank of America		245,625	250,000	3,879	1.C FE
143111-AJ-1	Carlyle Global Market Strategi SERIES 20223A CLASS C2 9.121% 07/20/35	D	06/16/2023	Deutsche Bank		300,375	300,000	4,701	1.F FE
14318J-AG-1	Carlyle Global Market Strateg SERIES 20221A CLASS C 7.136% 04/15/35	D	06/05/2023	Various		1,423,750	1,500,000	13,083	1.F FE
14318R-AE-8	Carlyle Global Market Strateg SERIES 20231A CLASS B 7.668% 07/20/35	D	04/21/2023	Goldman Sachs & Company		2,500,000	2,500,000	0	1.C FE
19737L-AJ-2	Cent CLO LP SERIES 202131A CLASS B 6.800% 04/20/34	D	05/22/2023	Wells Fargo		944,500	1,000,000	6,423	1.C FE
262484-AG-3	Dryden Senior Loan Fund SERIES 202190A CLASS B 6.975% 02/20/35	D	05/11/2023	Wells Fargo		868,500	900,000	13,519	1.C FE
26251B-AQ-9	Dryden Senior Loan Fund SERIES 201328A CLASS A3LR 7.480% 08/15/30	D	04/06/2023	JP Morgan		965,500	1,000,000	10,715	1.F FE
26253L-AE-2	Dryden Senior Loan Fund SERIES 202078A CLASS C 7.215% 04/17/33	D	05/03/2023	Deutsche Bank		285,000	300,000	1,082	1.F FE
26253M-AG-5	Dryden Senior Loan Fund SERIES 2022108A CLASS C 8.148% 07/18/35	D	06/12/2023	Janney Montgomery		1,248,438	1,250,000	15,995	1.F FE
30251G-BD-8	FMG RESOURCES AUG 2006 5.875% 04/15/30	D	04/06/2023	Morgan Stanley DWD		243,163	250,000	7,181	3.A FE
34966B-AE-6	Fortress Credit BSL Limited SERIES 20232A CLASS B 8.068% 07/24/36	D	06/01/2023	Goldman Sachs & Company		500,000	500,000	0	1.B 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
38179Q-AC-1	Golub Capital Partners CLO, LT SERIES 202368A CLASS B 7.879% 07/25/36	D	06/16/2023	Barclays Capital		1,000,000	1,000,000	0	1.C FE
449250-AA-7	ICG US CLO Ltd SERIES 20212A CLASS A 6.422% 04/23/34	D	05/03/2023	Barclays Capital		485,500	500,000	887	1.A FE
48206K-AE-6	Juniper Valley Park CLO, Ltd SERIES 20231A CLASS B 7.621% 07/20/35	D	05/05/2023	BNP Paribas		1,500,000	1,500,000	0	1.C FE
48250R-BJ-4	KKR Financial CLO Ltd SERIES 12 CLASS CR2 7.515% 10/15/30	D	06/02/2023	Janney Montgomery		243,125	250,000	2,608	1.E FE
50184V-AR-5	LCM Ltd Partnership SERIES 14A CLASS AR 6.313% 07/20/31	D	05/25/2023	Citigroup Global		491,875	500,000	3,495	1.A FE
50190K-AC-4	LCM Ltd Partnership SERIES 40A CLASS B1 0.000% 01/15/36	D	02/15/2023	Citigroup Global		(997,000)	(1,000,000)	(12,825)	1.C FE
50190K-AC-4	LCM Ltd Partnership SERIES 40A CLASS B1 7.986% 01/15/36	D	02/15/2023	Citigroup Global		997,000	1,000,000	12,825	1.C FE
55819J-AQ-6	Madison Park Funding Ltd SERIES 201933A CLASS BR 6.786% 10/15/32	D	05/23/2023	Deutsche Bank		1,946,000	2,000,000	14,327	1.C FE
55820C-AG-0	Madison Park Funding Ltd SERIES 201829A CLASS B 7.000% 10/18/30	D	04/20/2023	Jefferies & Co		1,763,730	1,800,000	2,104	1.C FE
55820J-BJ-8	Madison Park Funding Ltd SERIES 201621A CLASS BRR 7.460% 10/15/32	D	05/23/2023	Bank of America		1,452,450	1,500,000	11,812	1.F FE
55820N-AQ-4	Madison Park Funding Ltd SERIES 201624A CLASS BR 7.023% 10/20/29	D	05/11/2023	JP Morgan		987,000	1,000,000	4,903	1.C FE
55821C-AE-4	Atrium CDO Corp SERIES 9A CLASS CR2 7.496% 05/28/30	D	04/06/2023	Bank of America		958,750	1,000,000	8,112	1.F FE
55952Y-AR-8	Magnetite CLO Ltd MAGNE 2014-8A BR2 6.762% 04/15/31	D	05/04/2023	Citigroup Global		244,688	250,000	986	1.B FE
55954H-AN-2	Magnetite CLO Ltd SERIES 201922A CLASS BR 6.865% 04/15/31	D	05/11/2023	Bank of America		1,467,750	1,500,000	8,004	1.C FE
60162P-AJ-1	Milos CLO LTD SERIES 20171A CLASS CR 7.173% 10/20/30	D	05/11/2023	Stone X		2,162,250	2,250,000	11,173	1.F FE
63152P-AA-6	Nassau 2018-II, LTD SERIES 2018IIA CLASS A 6.545% 10/15/31	D	04/06/2023	Bank of America		586,500	600,000	8,501	1.A FE
64128Q-AW-5	Neuberger Berman CLO Ltd SERIES 201418A CLASS BR2 7.405% 10/21/30	D	05/03/2023	BNP Paribas		698,900	725,000	2,090	1.F FE
670891-AE-0	OCP CLO Ltd SERIES 202328A CLASS C 8.132% 07/16/36	D	06/29/2023	Bank of America		250,000	250,000	0	1.E FE
67097L-AP-1	OCP CLO Ltd SERIES 201713A CLASS BR 7.265% 07/15/30	D	06/05/2023	Bank of America		1,805,625	1,875,000	19,285	1.F FE
67106B-AS-6	OCP CLO Ltd SERIES 20146A CLASS BR 7.415% 10/17/30	D	04/06/2023	Wells Fargo		629,005	650,000	10,586	1.F FE
67401Q-AC-0	Oaktree CLO Ltd SERIES 20232A CLASS B 7.768% 07/20/36	D	05/26/2023	Morgan Stanley DWD		1,000,000	1,000,000	0	1.C FE
67401Q-AE-6	Oaktree CLO Ltd SERIES 20232A CLASS C 8.298% 07/20/36	D	05/26/2023	Morgan Stanley DWD		1,250,000	1,250,000	0	1.F FE
67592C-AE-6	OCTAGON INVESTMENT PARTNERS 3 SERIES 20183A CLASS B 6.900% 10/20/30	D	05/25/2023	Citigroup Global		970,000	1,000,000	7,667	1.C FE
70017K-AN-9	Park Avenue Institutional Advi SERIES 20171A CLASS A2R 6.868% 02/14/34	D	06/13/2023	BNP Paribas		476,500	500,000	2,958	1.C FE
74972F-AJ-4	RR LTD SERIES 20184A CLASS B 7.215% 04/15/30	D	05/10/2023	Stone X		1,027,200	1,070,000	5,358	1.F FE
773663-AC-3	Rockland Park CLO Ltd SERIES 20211A CLASS B 6.923% 04/20/34	D	05/11/2023	Bank of America		2,236,750	2,300,000	11,022	1.C FE
77587A-AC-0	Romark CLO Ltd SERIES 20181A CLASS A1 6.303% 04/20/31	D	04/10/2023	Citigroup Global		876,406	890,656	11,843	1.A FE
77587A-AC-0	Romark CLO Ltd SERIES 20181A CLASS A1 6.303% 04/20/31	D	04/20/2023	Interest Capitalization		0	0	0	1.A FE
77588P-AG-7	Romark CLO Ltd SERIES 20215A CLASS C 7.665% 01/15/35	D	06/05/2023	Nikko Securities America		573,994	605,000	6,566	1.F FE
871969-AC-5	TCW Gem Ltd SERIES 20221A CLASS A1 6.408% 04/22/33	D	05/03/2023	Deutsche Bank		489,750	500,000	979	1.A FE
89289U-AU-2	Tralee CLO Ltd SERIES 20131A CLASS CR 8.073% 07/20/29	D	06/13/2023	Janney Montgomery		998,000	1,000,000	12,523	1.F FE
89640H-AC-5	Trinitas CLO Ltd SERIES 202322A CLASS B1 7.971% 07/20/36	D	04/05/2023	Citigroup Global		3,000,000	3,000,000	0	1.C FE
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	D	04/06/2023	Morgan Stanley DWD		220,350	250,000	2,911	3.C FE
92917J-AJ-6	Voya CLO Ltd SERIES 20182A CLASS C1 7.110% 07/15/31	D	05/22/2023	Bank of America		958,350	1,000,000	7,308	1.F FE
92917N-AJ-7	Voya CLO Ltd SERIES 20191A CLASS AR 6.320% 04/15/31	D	05/23/2023	Citigroup Global		321,100	325,000	2,168	1.A FE
92917N-AL-2	Voya CLO Ltd SERIES 20191A CLASS BR 6.815% 04/15/31	D	04/21/2023	Bank of America		1,167,000	1,200,000	1,816	1.C FE
948214-AS-0	Webster Park CLO Ltd SERIES 20151A CLASS A2R 6.873% 07/20/30	D	04/20/2023	Various		2,192,675	2,250,000	27,480	1.C FE
94949J-AE-5	Wellfleet CLO Ltd SERIES 20182A CLASS B 7.623% 10/20/31	D	04/20/2023	Janney Montgomery		960,000	1,000,000	844	1.F FE
98625U-AW-2	Generate CLO Ltd. SERIES 3A CLASS BR 7.023% 10/20/29	D	04/12/2023	Janney Montgomery		495,000	500,000	7,651	1.A FE
98886C-AE-6	Zais Matrix CDO I SERIES 202319A CLASS B1 8.279% 07/25/33	D	06/20/2023	Jefferies & Co		1,000,000	1,000,000	0	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						105,382,208	107,433,836	517,325	XXX
2509999997. Total - Bonds - Part 3						116,739,444	118,857,300	550,901	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						116,739,444	118,857,300	550,901	XXX
	Wine.com Series A-1		04/20/2023	Direct-Private Placement	69,131.000	0	0.00	0	6. Z
	Wine.com Series B-1		04/20/2023	Direct-Private Placement	27,332.000	0	0.00	0	6. Z
	Wine.com Series C-1		04/20/2023	Direct-Private Placement	4,811.000	0	0.00	0	6. Z
	Wine.com Series D-1		04/20/2023	Direct-Private Placement	24,146.000	0	0.00	0	6. Z
	Wine.com Series E-1		04/20/2023	Direct-Private Placement	2,011.000	0	0.00	0	6. Z
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						0	XXX	0	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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98980F-10-4	ZoomInfo Technologies Inc		06/15/2023	Direct-Private Placement	26,445.000	713,222		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						713,222	XXX	0	XXX
	Wine.com Common Stock		04/20/2023	Direct-Private Placement	348.000	0		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	0	XXX
024071-81-3	American Funds American Balance		06/27/2023	Various	25,503.970	763,815		0	
06828M-87-6	Baron Funds Emerging Markets Institutional		06/23/2023	Various	752.320	10,065		0	
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		06/30/2023	Various	94,548.260	470,752		0	
298706-82-1	American Funds Europacific growth fund		06/27/2023	Various	9,326.980	505,132		0	
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		06/27/2023	Various	12,394.249	840,424		0	
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		06/27/2023	Various	426.405	61,697		0	
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		06/30/2023	Various	93,588.770	965,836		0	
31635V-63-8	Fidelity Advisors Fidelity Total Intern. Index		06/27/2023	Various	770.673	9,748		0	
411512-52-8	Harbor Funds Capital Appreciation		06/27/2023	Various	870.130	69,414		0	
55273H-35-3	MFS Value Fund R6		06/27/2023	Various	551.190	25,720		0	
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		06/27/2023	Various	8,282.300	440,254		0	
957663-66-9	Western Asset Funds Core Plus Bond I		06/30/2023	Various	58,841.040	558,516		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						4,721,373	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						5,434,595	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						5,434,595	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						5,434,595	XXX	0	XXX
6009999999 - Totals						122,174,039	XXX	550,901	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 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
36194S-PD-4	Government National Mortgage A AU4920 3.020% 09/15/41		06/01/2023	Paydown		47,959	47,959	48,843	48,629	0	(670)	0	(670)	0	47,959	0	0	0	604	09/15/2041	1.A
3620A7-ZK-4	Government National Mortgage A 721746 4.000% 08/15/40		06/01/2023	Paydown		30,829	30,829	32,243	32,086	0	(1,257)	0	(1,257)	0	30,829	0	0	0	513	08/15/2040	1.A
36225A-WN-6	Government Natl Mtg Assn Pool 780653 6.500% 10/15/27		06/01/2023	Paydown		3,804	3,804	3,790	3,792	0	12	0	12	0	3,804	0	0	0	103	10/15/2027	1.A
36241L-UE-4	Government National Mortgage A GN 783281 4.500% 07/15/40		06/01/2023	Paydown		48,424	48,424	51,678	51,157	0	(2,733)	0	(2,733)	0	48,424	0	0	0	891	07/15/2040	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.212% 10/16/48		06/01/2023	Paydown		0	0	1,369	1,204	0	(1,204)	0	(1,204)	0	0	0	0	0	85	10/16/2048	1.A
38374E-DL-8	Government Natl Mtg Assn REMIC Ser 2003-102 Cl JC 5.500% 11/16/33		06/01/2023	Paydown		43,711	43,711	44,080	43,783	0	(72)	0	(72)	0	43,711	0	0	0	1,029	11/16/2033	1.A
38374N-HE-0	Government Natl Mtg Assn REMIC Ser 2006-27 Cl ZB 6.500% 06/20/36		06/01/2023	Paydown		180,078	180,078	184,241	181,679	0	(1,600)	0	(1,600)	0	180,078	0	0	0	4,985	06/20/2036	1.A
38374U-AR-2	Government Natl Mtg Assn REMIC Ser 2009-39 Cl PE 4.500% 03/20/39		06/01/2023	Paydown		386,593	386,593	385,747	385,700	0	893	0	893	0	386,593	0	0	0	7,149	03/20/2039	1.A
38374U-WN-7	Government Natl Mtg Assn REMIC Ser 2009-42 Cl MZ 5.000% 06/20/39		06/01/2023	Paydown		63,290	63,290	62,724	62,880	0	409	0	409	0	63,290	0	0	0	1,313	06/20/2039	1.A
38374X-TY-1	Government Natl Mtg Assn REMIC Ser 2009-23 Cl BC 4.500% 04/20/39		06/01/2023	Paydown		41,563	41,563	41,433	41,450	0	113	0	113	0	41,563	0	0	0	786	04/20/2039	1.A
38375D-Z7-6	Government Natl Mtg Assn REMIC Ser 2009-58 Cl ME 4.500% 07/16/39		06/01/2023	Paydown		325,239	325,239	320,666	323,273	0	1,966	0	1,966	0	325,239	0	0	0	6,067	07/16/2039	1.A
38376J-DQ-4	Government Natl Mtg Assn REMIC Ser 2009-106 Cl B 4.000% 09/16/24		06/01/2023	Paydown		159,481	159,481	154,423	158,776	0	705	0	705	0	159,481	0	0	0	2,577	09/16/2024	1.A
38377G-F9-5	Government Natl Mtg Assn REMIC Ser 2010-76 Cl BE 4.500% 06/20/40		06/01/2023	Paydown		402,455	402,455	429,747	413,079	0	(10,624)	0	(10,624)	0	402,455	0	0	0	7,755	06/20/2040	1.A
38379C-N6-9	GOVERNMENT NATIONAL MORTGAGE SERIES 201483 CLASS TZ 2.500% 11/16/43		06/01/2023	Paydown		732,328	732,328	591,083	592,876	0	139,452	0	139,452	0	732,328	0	0	0	7,192	11/16/2043	1.A
38379X-V5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 201693 CLASS LB 3.000% 07/20/46		06/01/2023	Paydown		36,776	36,776	37,293	37,088	0	(312)	0	(312)	0	36,776	0	0	0	454	07/20/2046	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		06/01/2023	Paydown		20,587	20,587	21,068	20,988	0	(401)	0	(401)	0	20,587	0	0	0	300	01/20/2048	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		06/01/2023	Paydown		174,026	174,026	172,999	173,173	0	853	0	853	0	174,026	0	0	0	2,477	08/20/2048	1.A
38381T-KZ-7	Government National Mortgage SERIES 201929 CLASS JY 4.500% 03/20/49		06/01/2023	Paydown		22,225	22,225	23,427	22,605	0	(380)	0	(380)	0	22,225	0	0	0	416	03/20/2049	1.A
38381V-BT-6	Government National Mortgage SERIES 201952 CLASS AF 5.608% 04/16/49		06/16/2023	Paydown		260,451	260,451	260,329	260,348	0	104	0	104	0	260,451	0	0	0	5,161	04/16/2049	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,979,819	2,979,819	2,867,183	2,854,566	0	125,254	0	125,254	0	2,979,819	0	0	0	49,857	XXX	XXX
57582P-UE-8	MASSACHUSETTS ST 5.456% 12/01/39		06/23/2023	Blackrock		1,060,740	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	60,740	60,740	53,954	12/01/2039	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,060,740	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	60,740	60,740	53,954	XXX	XXX
213185-BP-5	COOK CNTY IL 6.310% 11/15/31		06/23/2023	Western Asset		2,164,420	2,000,000	1,985,000	1,990,510	0	469	0	469	0	1,990,979	0	173,441	173,441	77,823	11/15/2031	1.E FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,164,420	2,000,000	1,985,000	1,990,510	0	469	0	469	0	1,990,979	0	173,441	173,441	77,823	XXX	XXX
31283G-3V-7	Federal Home Ln Mtg Corp Pool G00812 6.500% 04/01/26		06/01/2023	Paydown		467	467	476	469	0	(2)	0	(2)	0	467	0	0	0	13	04/01/2026	1.A
3128M7-T9-7	FREDDIE MAC G05676 4.000% 11/01/39		06/01/2023	Paydown		175,816	175,816	183,837	182,122	0	(6,307)	0	(6,307)	0	175,816	0	0	0	2,916	11/01/2039	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		06/01/2023	Paydown		123,591	123,591	120,521	121,057	0	2,534	0	2,534	0	123,591	0	0	0	1,828	11/01/2040	1.A
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		06/01/2023	Paydown		98,201	98,201	100,272	99,892	0	(1,691)	0	(1,691)	0	98,201	0	0	0	1,183	04/01/2042	1.A
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000% 12/01/44		06/01/2023	Paydown		4,604	4,604	4,713	4,698	0	(94)	0	(94)	0	4,604	0	0	0	55	12/01/2044	1.A
3128S2-RN-3	FREDDIE MAC T61393 3.000% 10/01/42		06/01/2023	Paydown		11,725	11,725	12,045	12,023	0	(298)	0	(298)	0	11,725	0	0	0	147	10/01/2042	1.A
3128S2-SG-7	FREDDIE MAC T61419 3.000% 11/01/42		06/01/2023	Paydown		28,593	28,593	29,375	29,131	0	(537)	0	(537)	0	28,593	0	0	0	352	11/01/2042	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 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
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		06/01/2023	Paydown		6,898	6,898	7,087	7,066	0	(168)	0	(168)	0	6,898	0	0	0	86	11/01/2042	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		06/01/2023	Paydown		58,570	58,570	58,021	58,128	0	443	0	443	0	58,570	0	0	0	583	01/01/2043	1.A
312931-A6-5	FREDDIE MAC A84529 4.500% 02/01/39		06/01/2023	Paydown		27,272	27,272	26,590	26,807	0	464	0	464	0	27,272	0	0	0	434	02/01/2039	1.A
312933-A7-9	FREDDIE MAC A86330 4.500% 05/01/39		06/01/2023	Paydown		24,737	24,737	24,118	24,328	0	408	0	408	0	24,737	0	0	0	472	05/01/2039	1.A
3132GR-HF-1	FREDDIE MAC Q06230 3.500% 02/01/42		06/01/2023	Paydown		61,937	61,937	64,230	63,750	0	(1,813)	0	(1,813)	0	61,937	0	0	0	1,016	02/01/2042	1.A
3132GS-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		06/01/2023	Paydown		120,793	120,793	124,681	124,069	0	(3,276)	0	(3,276)	0	120,793	0	0	0	1,820	04/01/2042	1.A
3132J6-GQ-1	Federal Home Loan Mtg Corp Q15206 2.500% 01/01/43		06/01/2023	Paydown		112,966	112,966	110,354	110,582	0	2,384	0	2,384	0	112,966	0	0	0	1,170	01/01/2043	1.A
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		06/01/2023	Paydown		93,370	93,370	95,267	95,320	0	(1,950)	0	(1,950)	0	93,370	0	0	0	1,160	09/25/2042	1.A
3136AC-7M-7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS) 1AC 3.454% 02/25/43		06/01/2023	Paydown		65,072	65,072	66,401	66,017	0	(945)	0	(945)	0	65,072	0	0	0	917	02/25/2043	1.A
3136AM-XV-6	Fannie mae SERIES 201511 CLASS AQ 3.000% 03/25/35		06/01/2023	Paydown		190,474	190,474	194,283	191,833	0	(1,359)	0	(1,359)	0	190,474	0	0	0	2,295	03/25/2035	1.A
3136AX-NU-5	FANNIE MAE SERIES 201757 CLASS FA 5.550% 08/25/57		06/25/2023	Paydown		200,621	200,621	199,618	199,870	0	751	0	751	0	200,621	0	0	0	4,161	08/25/2057	1.A
3136B3-4D-9	FANNIE MAE SERIES 20199 CLASS GF 5.600% 03/25/49		06/25/2023	Paydown		28,033	28,033	27,991	28,001	0	32	0	32	0	28,033	0	0	0	594	03/25/2049	1.A
3136B3-N2-2	FANNIE MAE SERIES 201910 CLASS F 5.600% 03/25/49		06/25/2023	Paydown		428,099	428,099	427,497	427,638	0	461	0	461	0	428,099	0	0	0	8,479	03/25/2049	1.A
3136B4-VX-3	Fannie mae SERIES 201926 CLASS FM 5.600% 06/25/49		06/25/2023	Paydown		22,105	22,105	22,077	22,089	0	16	0	16	0	22,105	0	0	0	500	06/25/2049	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 Cl BL 4.000% 11/15/40		06/01/2023	Paydown		527,018	527,018	499,679	513,665	0	13,353	0	13,353	0	527,018	0	0	0	8,679	11/15/2040	1.A
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 Cl PY 4.000% 02/15/42		06/01/2023	Paydown		33,011	33,011	33,197	33,112	0	(102)	0	(102)	0	33,011	0	0	0	551	02/15/2042	1.A
3137B1-A9-3	Federal Home Ln Mtg Corp REMIC Ser 4179 Cl EB 3.000% 03/15/33		06/01/2023	Paydown		19,574	19,574	19,494	19,531	0	43	0	43	0	19,574	0	0	0	294	03/15/2033	1.A
3137BH-UW-5	Freddie Mac 3.000% 04/15/35		06/15/2023	Paydown		355,999	355,999	348,448	352,792	0	3,208	0	3,208	0	355,999	0	0	0	4,464	04/15/2035	1.A
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		06/01/2023	Paydown		179,070	179,070	184,177	182,232	0	(3,162)	0	(3,162)	0	179,070	0	0	0	3,270	09/15/2048	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		06/01/2023	Paydown		26,259	26,259	26,578	26,442	0	(183)	0	(183)	0	26,259	0	0	0	518	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		06/01/2023	Paydown		19,573	19,573	20,733	20,402	0	(829)	0	(829)	0	19,573	0	0	0	383	01/15/2049	1.A
3137FL-2T-0	FREDDIE MAC SERIES 4863 CLASS EB 4.500% 03/15/49		06/01/2023	Paydown		98,261	98,261	104,053	101,705	0	(3,444)	0	(3,444)	0	98,261	0	0	0	1,838	03/15/2049	1.A
3137FL-LV-4	FREDDIE MAC SERIES 4869 CLASS NB 4.500% 01/15/49		06/01/2023	Paydown		123,375	123,375	130,353	127,976	0	(4,602)	0	(4,602)	0	123,375	0	0	0	2,342	01/15/2049	1.A
3137FL-YN-8	FREDDIE MAC SERIES KF61 CLASS A 5.680% 03/25/29		06/25/2023	Paydown		812	812	812	812	0	0	0	0	0	812	0	0	0	17	03/25/2029	1.A
31384U-WS-9	Federal Natl Mtg Assn Pool 534457 6.500% 10/01/28		06/01/2023	Paydown		15,077	15,077	15,112	15,047	0	30	0	30	0	15,077	0	0	0	409	10/01/2028	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		06/01/2023	Paydown		97,786	97,786	96,334	96,500	0	1,286	0	1,286	0	97,786	0	0	0	1,247	01/01/2043	1.A
3138EP-QJ-6	FNMA AL 6756 3.903% 03/01/45		06/01/2023	Paydown		55,871	55,871	60,900	59,747	0	(3,876)	0	(3,876)	0	55,871	0	0	0	917	03/01/2045	1.A
3138L6-4X-3	Fannie Mae AM6237 4.150% 07/01/44		06/01/2023	Paydown		39,682	39,682	41,411	40,980	0	(1,299)	0	(1,299)	0	39,682	0	0	0	693	07/01/2044	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		06/01/2023	Paydown		32,428	32,428	36,056	35,195	0	(2,767)	0	(2,767)	0	32,428	0	0	0	558	07/01/2044	1.A
3138L7-AD-8	Fannie Mae 3.750% 08/01/34		06/01/2023	Paydown		42,515	42,515	43,073	42,821	0	(306)	0	(306)	0	42,515	0	0	0	671	08/01/2034	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		06/01/2023	Paydown		19,589	19,589	21,331	20,828	0	(1,239)	0	(1,239)	0	19,589	0	0	0	337	11/01/2039	1.A
3138L8-W8-3	FNMA 3.410% 01/01/32		06/01/2023	Paydown		20,789	20,789	21,711	21,286	0	(497)	0	(497)	0	20,789	0	0	0	298	01/01/2032	1.A
3138LH-5J-9	Fannie Mae AN5348 3.700% 04/01/47		06/01/2023	Paydown		46,067	46,067	46,413	46,349	0	(282)	0	(282)	0	46,067	0	0	0	717	04/01/2047	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
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		06/01/2023	Paydown		18,483	18,483	17,774	17,869	0	614	0	614	0	18,483	0	0	0	263	12/01/2045	1.A
3138M0-BE-9	Fannie Mae A08136 3.000% 08/01/42		06/01/2023	Paydown		126,045	126,045	129,294	128,534	0	(2,489)	0	(2,489)	0	126,045	0	0	0	1,738	08/01/2042	1.A
3138NY-W3-5	Fannie Mae AR2465 2.500% 01/01/43		06/01/2023	Paydown		137,959	137,959	139,425	139,027	0	(1,068)	0	(1,068)	0	137,959	0	0	0	1,391	01/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		06/01/2023	Paydown		8,672	8,672	8,504	8,539	0	134	0	134	0	8,672	0	0	0	108	02/01/2043	1.A
3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		06/01/2023	Paydown		1,066	1,066	1,163	1,154	0	(87)	0	(87)	0	1,066	0	0	0	20	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 Cl DB 6.000% 12/25/32		06/01/2023	Paydown		6,178	6,178	6,330	6,212	0	(35)	0	(35)	0	6,178	0	0	0	152	12/25/2032	1.A
31392U-RR-7	Federal Home Ln Mtg Corp REMIC Ser 2501 Cl GE 6.000% 09/15/32		06/01/2023	Paydown		36,523	36,523	37,242	36,628	0	(106)	0	(106)	0	36,523	0	0	0	903	09/15/2032	1.A
31393C-PX-5	Federal Natl Mtg Assn REMIC Ser 2003-55 Cl UE 5.500% 06/25/33		06/01/2023	Paydown		41,061	41,061	41,190	41,006	0	56	0	56	0	41,061	0	0	0	927	06/25/2033	1.A
31394B-5Q-3	Federal Natl Mtg Assn REMIC Ser 2005-7 Cl ZB 6.000% 02/25/35		06/01/2023	Paydown		186,888	186,888	183,360	184,745	0	2,143	0	2,143	0	186,888	0	0	0	4,940	02/25/2035	1.A
31394D-YS-3	Federal Natl Mtg Assn REMIC Ser 2005-52 Cl PV 5.500% 05/25/35		06/01/2023	Paydown		431,580	431,580	431,648	430,529	0	1,051	0	1,051	0	431,580	0	0	0	9,673	05/25/2035	1.A
31394L-JD-5	Federal Home Ln Mtg Corp SERIES 2691 CLASS ZM 4.500% 10/15/33		06/01/2023	Paydown		33,840	33,840	33,699	33,754	0	85	0	85	0	33,840	0	0	0	629	10/15/2033	1.A
31394R-LB-3	Federal Home Ln Mtg Corp REMIC Ser 2752 Cl CZ 5.000% 02/15/34		06/01/2023	Paydown		133,074	133,074	131,874	132,313	0	760	0	760	0	133,074	0	0	0	2,771	02/15/2034	1.A
31395B-DF-7	Federal Natl Mtg Assn REMIC Ser 2006-9 Cl AM 5.500% 03/25/36		06/01/2023	Paydown		9,456	9,456	9,051	9,282	0	173	0	173	0	9,456	0	0	0	217	03/25/2036	1.A
31395D-BL-2	Federal Natl Mtg Assn REMIC Ser 2006-40 Cl EU 6.000% 05/25/36		06/01/2023	Paydown		62,511	62,511	61,476	61,902	0	609	0	609	0	62,511	0	0	0	1,525	05/25/2036	1.A
31395D-SY-6	Federal Natl Mtg Assn REMIC Ser 2006-35 Cl MJ 6.000% 05/25/36		06/01/2023	Paydown		12,690	12,690	12,494	12,588	0	101	0	101	0	12,690	0	0	0	317	05/25/2036	1.A
31395E-UL-9	Federal Home Ln Mtg Corp REMIC Ser 2841 Cl Z 6.000% 08/15/34		06/01/2023	Paydown		40,174	40,174	40,781	40,233	0	(59)	0	(59)	0	40,174	0	0	0	961	08/15/2034	1.A
31395J-ZL-3	Federal Home Ln Mtg Corp REMIC Ser 2891 Cl ME 5.000% 11/15/34		06/01/2023	Paydown		72,880	72,880	73,882	73,251	0	(371)	0	(371)	0	72,880	0	0	0	1,480	11/15/2034	1.A
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 Cl EH 6.500% 07/25/36		06/01/2023	Paydown		4,957	4,957	5,096	5,004	0	(47)	0	(47)	0	4,957	0	0	0	134	07/25/2036	1.A
31395P-WU-2	Federal Home Ln Mtg Corp REMIC Ser 2950 Cl LH 5.500% 03/15/35		06/01/2023	Paydown		122,174	122,174	122,193	122,021	0	153	0	153	0	122,174	0	0	0	2,933	03/15/2035	1.A
31395V-GT-0	Federal Home Ln Mtg Corp REMIC Ser 2989 Cl WG 5.500% 06/15/35		06/01/2023	Paydown		70,696	70,696	71,005	70,677	0	19	0	19	0	70,696	0	0	0	1,619	06/15/2035	1.A
31395W-MR-5	Federal Home Ln Mtg Corp REMIC Ser 3002 Cl NE 5.000% 07/15/35		06/01/2023	Paydown		205,340	205,340	208,164	206,247	0	(907)	0	(907)	0	205,340	0	0	0	3,868	07/15/2035	1.A
31395X-N4-3	Federal Home Ln Mtg Corp REMIC Ser 3015 Cl GM 5.000% 08/15/35		06/01/2023	Paydown		55,299	55,299	54,729	55,009	0	291	0	291	0	55,299	0	0	0	1,163	08/15/2035	1.A
31396F-G4-9	Federal Home Ln Mtg Corp REMIC Ser 3068 Cl ZD 4.500% 11/15/35		06/01/2023	Paydown		78,614	78,614	75,417	77,620	0	994	0	994	0	78,614	0	0	0	1,456	11/15/2035	1.A
31396J-2V-6	Federal Home Ln Mtg Corp REMIC Ser 3127 Cl HZ 6.000% 03/15/36		06/01/2023	Paydown		43,656	43,656	43,014	43,319	0	337	0	337	0	43,656	0	0	0	1,191	03/15/2036	1.A
31396K-FU-1	Federal Natl Mtg Assn REMIC Ser 2006-73 Cl ZH 6.500% 08/25/36		06/01/2023	Paydown		16,226	16,226	16,538	16,261	0	(35)	0	(35)	0	16,226	0	0	0	443	08/25/2036	1.A
31396K-G4-8	Federal Natl Mtg Assn REMIC Ser 2006-88 Cl AZ 6.500% 09/25/36		06/01/2023	Paydown		22,301	22,301	22,445	22,291	0	10	0	10	0	22,301	0	0	0	604	09/25/2036	1.A
31396K-L3-4	Federal Natl Mtg Assn REMIC Ser 2006-89 Cl BD 6.500% 09/25/36		06/01/2023	Paydown		42,248	42,248	43,199	42,610	0	(361)	0	(361)	0	42,248	0	0	0	1,143	09/25/2036	1.A
31396L-CS-7	Federal Natl Mtg Assn REMIC Ser 2006-96 Cl B 6.500% 10/25/46		06/01/2023	Paydown		2,652	2,652	2,688	2,674	0	(22)	0	(22)	0	2,652	0	0	0	72	10/25/2046	1.A

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 Cl D 6.500% 08/25/36		06/01/2023	Paydown		9,777	9,777	9,740	9,738	0	39	0	39	0	9,777	0	0	0	265	08/25/2036	1.A
31396Q-Q9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 Cl JB 4.000% 09/25/29		06/01/2023	Paydown		99,321	99,321	93,610	97,028	0	2,292	0	2,292	0	99,321	0	0	0	1,639	09/25/2029	1.A
31396T-SL-8	Federal Home Ln Mtg Corp REMIC Ser 3171 Cl DE 6.000% 06/15/36		06/01/2023	Paydown		7,418	7,418	7,397	7,399	0	19	0	19	0	7,418	0	0	0	185	06/15/2036	1.A
31396T-UC-5	Federal Home Ln Mtg Corp REMIC Ser 3171 Cl MJ 6.000% 06/15/36		06/01/2023	Paydown		142,401	142,401	142,958	142,371	0	30	0	30	0	142,401	0	0	0	3,794	06/15/2036	1.A
31396V-X9-4	Federal Natl Mtg Assn REMIC Ser 2007-38 Cl ZB 6.000% 05/25/37		06/01/2023	Paydown		9,317	9,317	8,750	8,968	0	349	0	349	0	9,317	0	0	0	215	05/25/2037	1.A
31396W-UB-0	Federal Natl Mtg Assn REMIC Ser 2007-63 Cl AZ 6.000% 07/25/37		06/01/2023	Paydown		16,294	16,294	15,283	15,680	0	615	0	615	0	16,294	0	0	0	397	07/25/2037	1.A
31396X-HW-7	Federal Natl Mtg Assn REMIC Ser 2007-77 Cl DC 6.000% 08/25/37		06/01/2023	Paydown		37,483	37,483	36,693	37,048	0	435	0	435	0	37,483	0	0	0	963	08/25/2037	1.A
31397A-6C-2	Federal Home Ln Mtg Corp REMIC Ser 3209 Cl TZ 5.000% 08/15/36		06/01/2023	Paydown		45,883	45,883	44,254	45,003	0	881	0	881	0	45,883	0	0	0	942	08/15/2036	1.A
31397H-ZK-7	Federal Home Ln Mtg Corp REMIC Ser 3329 Cl WN 6.000% 06/15/37		06/01/2023	Paydown		70,563	70,563	70,729	70,494	0	69	0	69	0	70,563	0	0	0	1,763	06/15/2037	1.A
31397L-C8-0	Federal Natl Mtg Assn REMIC Ser 2008-53 Cl GZ 6.000% 07/25/38		06/01/2023	Paydown		50,391	50,391	47,742	48,789	0	1,603	0	1,603	0	50,391	0	0	0	1,260	07/25/2038	1.A
31397P-V3-1	Federal Home Ln Mtg Corp REMIC Ser 3405 Cl DZ 5.000% 01/15/38		06/01/2023	Paydown		19,346	19,346	19,261	19,288	0	58	0	58	0	19,346	0	0	0	403	01/15/2038	1.A
31397Q-W5-3	Federal Natl Mtg Assn REMIC Ser 2010-151 Cl BL 4.000% 01/25/31		06/01/2023	Paydown		282,156	282,156	280,392	281,061	0	1,094	0	1,094	0	282,156	0	0	0	4,736	01/25/2031	1.A
31397R-ZH-2	Federal Home Ln Mtg Corp REMIC Ser 3441 Cl AX 4.500% 04/15/38		06/01/2023	Paydown		66,081	66,081	63,190	64,555	0	1,526	0	1,526	0	66,081	0	0	0	1,258	04/15/2038	1.A
31398F-5C-1	Federal Home Ln Mtg Corp REMIC Ser 2009-99 Cl DH 4.500% 10/25/39		06/01/2023	Paydown		388,483	388,483	370,030	376,916	0	11,566	0	11,566	0	388,483	0	0	0	5,883	10/25/2039	1.A
31398K-KJ-8	Federal Home Ln Mtg Corp REMIC Ser 3591 Cl GJ 4.000% 10/15/24		06/01/2023	Paydown		90,232	90,232	88,427	89,938	0	293	0	293	0	90,232	0	0	0	1,476	10/15/2024	1.A
31398K-ZC-7	Federal Home Ln Mtg Corp REMIC Ser 3598 Cl MB 4.500% 11/15/39		06/01/2023	Paydown		23,199	23,199	22,456	22,898	0	301	0	301	0	23,199	0	0	0	449	11/15/2039	1.A
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 Cl SD 0.862% 12/25/40		06/25/2023	Paydown		0	0	34,672	30,625	0	(30,625)	0	(30,625)	0	0	0	0	0	991	12/25/2040	1.A
31398W-5J-9	Federal Home Ln Mtg Corp REMIC Ser 3626 Cl DB 5.000% 01/15/40		06/01/2023	Paydown		79,383	79,383	79,879	79,515	0	(132)	0	(132)	0	79,383	0	0	0	1,602	01/15/2040	1.A
31405F-D4-1	Federal Natl Mtg Assn Pool 787723 6.500% 01/01/33		06/01/2023	Paydown		3,020	3,020	3,147	3,081	0	(61)	0	(61)	0	3,020	0	0	0	82	01/01/2033	1.A
31407B-TX-7	Federal Natl Mtg Assn Pool 825966 5.000% 07/01/35		06/01/2023	Paydown		2,484	2,484	2,329	2,370	0	115	0	115	0	2,484	0	0	0	52	07/01/2035	1.A
31412P-CF-6	Federal Natl Mtg Assn 930770 4.500% 03/01/29		06/01/2023	Paydown		56,222	56,222	55,150	55,598	0	625	0	625	0	56,222	0	0	0	1,059	03/01/2029	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		06/01/2023	Paydown		165,595	165,595	169,632	168,863	0	(3,268)	0	(3,268)	0	165,595	0	0	0	1,713	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		06/01/2023	Paydown		139,631	139,631	136,511	136,907	0	2,724	0	2,724	0	139,631	0	0	0	1,935	02/01/2043	1.A
31417K-LX-3	Fannie Mae AC1241 5.000% 07/01/39		06/01/2023	Paydown		8,079	8,079	8,251	8,232	0	(153)	0	(153)	0	8,079	0	0	0	169	07/01/2039	1.A
31418A-DV-7	Federal Natl Mtg Assn MA1015 3.000% 03/01/42		06/01/2023	Paydown		58,081	58,081	57,963	57,964	0	118	0	118	0	58,081	0	0	0	745	03/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500% 12/01/42		06/01/2023	Paydown		53,371	53,371	53,938	53,744	0	(373)	0	(373)	0	53,371	0	0	0	545	12/01/2042	1.A
31419B-7B-5	Fannie Mae AE1789 4.000% 10/01/40		06/01/2023	Paydown		106,298	106,298	107,659	107,388	0	(1,090)	0	(1,090)	0	106,298	0	0	0	2,033	10/01/2040	1.A
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		06/01/2023	Paydown		15,199	15,199	14,402	14,614	0	585	0	585	0	15,199	0	0	0	222	09/01/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.315% 10/25/52		06/25/2023	Paydown		10,477	10,477	11,490	11,414	0	(937)	0	(937)	0	10,477	0	0	0	184	10/25/2052	1.B
35563C-AS-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A3 4.442% 11/25/52		06/25/2023	Paydown		52,124	52,124	58,110	57,611	0	(5,487)	0	(5,487)	0	52,124	0	0	0	984	11/25/2052	1.B
626207-YF-5	MUNICIPAL ELEC AUTH GA 6.637% 04/01/57		04/01/2023	Redemption 100.0000		189,000	189,000	219,532	108,722	0	(156)	0	(156)	0	217,268	0	(28,268)	(28,268)	6,272	04/01/2057	1.G FE
911760-JT-4	US Dept Veterans Affairs Vendee Mtg Tr 1997-1 Cl 1A 7.064% 04/15/26		06/01/2023	Paydown		867	867	867	865	0	2	0	2	0	867	0	0	0	26	04/15/2026	1.A
92261U-AC-8	VA Vende Mtg Trust REMIC Ser 2008-1 Cl AI 0.225% 01/15/37		06/01/2023	Paydown		0	0	11,735	6,302	0	(6,302)	0	(6,302)	0	0	0	0	0	469	01/15/2037	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,958,119	7,958,119	8,019,173	7,914,600	0	(36,917)	0	(36,917)	0	7,986,387	0	(28,268)	(28,268)	145,736	XXX	XXX
00176@-AA-4	AMF Florence 3.210% 12/31/35		06/30/2023	Redemption 100.0000		41,725	41,725	41,725	41,725	0	0	0	0	0	41,725	0	0	0	670	12/31/2035	2.C PL
002824-BH-2	Abbott Laboratories 4.900% 11/30/46		06/23/2023	Western Asset		2,009,620	2,000,000	1,984,420	1,986,069	0	151	0	151	0	1,986,220	0	23,400	23,400	56,350	11/30/2046	1.E FE
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		06/30/2023	Redemption 100.0000		95,833	95,833	95,833	95,833	0	0	0	0	0	95,833	0	0	0	2,238	06/30/2033	2.C PL
013817-AJ-0	Alcoa Inc 5.900% 02/01/27		06/27/2023	PineBridge		2,006,875	2,000,000	1,836,040	1,942,901	0	6,095	0	6,095	0	1,948,996	0	57,879	57,879	107,388	02/01/2027	3.A FE
019736-AG-2	Allison Transmission Inc 3.750% 01/30/31		06/22/2023	PineBridge		1,046,875	1,250,000	1,052,395	0	0	5,264	0	5,264	0	1,057,659	0	(10,784)	(10,784)	19,010	01/30/2031	3.B FE
023135-BN-5	Amazon com Inc 5.200% 12/03/25		06/23/2023	Blackrock		7,038,640	7,000,000	6,991,876	6,996,708	0	514	0	514	0	6,997,222	0	41,418	41,418	206,267	12/03/2025	1.E FE
023771-S2-5	American Airlines Inc 3.250% 04/15/30		04/15/2023	Redemption 100.0000		98,569	98,569	98,569	98,569	0	0	0	0	0	98,569	0	0	0	1,602	04/15/2030	3.A FE
04004#-AA-2	Center Operating Company AKA Dallas Arena 8.200% 09/30/23		06/30/2023	Redemption 100.0000		189,468	189,468	189,468	189,468	0	0	0	0	0	189,468	0	0	0	7,768	09/30/2023	2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50		06/15/2023	Various		63,804	63,804	76,962	75,009	0	(225)	0	(225)	0	74,784	0	(10,980)	(10,980)	1,762	06/15/2050	1.D FE
053611-AG-4	AVERY DENNISON CORP 3.350% 04/15/23		04/15/2023	Maturity		1,500,000	1,500,000	1,408,080	1,496,595	0	3,405	0	3,405	0	1,500,000	0	0	0	25,125	04/15/2023	2.B FE
05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		06/15/2023	Redemption 100.0000		13,572	13,572	13,572	13,572	0	0	0	0	0	13,572	0	0	0	200	11/15/2032	1.F
08861@-AA-7	Walgreen Company 6.043% 08/15/31		06/15/2023	Redemption 100.0000		39,414	39,414	39,414	39,414	0	0	0	0	0	39,414	0	0	0	995	08/15/2031	2.B FE
10240*-AA-7	Bowie Acquisitions LLC 3.920% 09/30/38		06/30/2023	Redemption 100.0000		26,679	26,679	26,679	26,679	0	0	0	0	0	26,679	0	0	0	523	09/30/2038	2.C PL
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/15/2023	Redemption 100.0000		21,556	21,556	22,487	22,251	0	(39)	0	(39)	0	22,212	0	(656)	(656)	356	12/15/2032	1.F FE
12647P-AA-6	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A1 3.000% 08/25/43		06/01/2023	Paydown		12,839	12,839	12,865	12,840	0	(1)	0	(1)	0	12,839	0	0	0	159	08/25/2043	1.A
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		06/01/2023	Paydown		3,149	3,149	3,204	3,179	0	(29)	0	(29)	0	3,149	0	0	0	52	02/25/2045	1.A
12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		06/15/2023	Redemption 100.0000		5,684	5,684	5,684	5,684	0	0	0	0	0	5,684	0	0	0	79	03/31/2044	1.E
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 4.229% 02/10/51		06/01/2023	Paydown		51,666	51,666	50,600	51,008	0	658	0	658	0	51,666	0	0	0	869	02/10/2051	1.A FM
200339-DX-4	Comerica Bank 4.000% 07/27/25		05/15/2023	Blackrock		622,925	750,000	761,468	753,622	0	(507)	0	(507)	0	753,115	0	(130,190)	(130,190)	24,167	07/27/2025	2.A FE
22944@-AA-9	Fusco Park Street Series 2008 A-1 6.460% 07/15/26		05/24/2023	Call 102.4318		4,331,836	4,228,996	4,228,996	4,228,996	0	0	0	0	0	4,228,996	0	0	0	221,842	07/15/2026	1.G Z
22944@-AA-9	Fusco Park Street Series 2008 A-1 6.460% 07/15/26		05/15/2023	Redemption 100.0000		199,683	199,683	199,683	199,683	0	0	0	0	0	199,683	0	0	0	4,771	07/15/2026	1.G Z
22959#-AA-9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/38		06/30/2023	Redemption 100.0000		56,834	56,834	56,834	56,834	0	0	0	0	0	56,834	0	0	0	1,527	09/30/2038	2.A PL
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2I 4.030% 11/20/47		05/20/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	151	11/20/2047	2.B FE

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
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		05/20/2023	Paydown		3,125	3,125	2,500	0	0	625	0	625	0	3,125	0	0	0	22	11/20/2051	2.B FE
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		06/15/2023	Paydown		118,432	118,432	118,839	0	0	(407)	0	(407)	0	118,432	0	0	0	1,158	10/15/2026	1.A FE
24617#-AC-5	DELAWARE NORTH COMPANIES INC SERIES A 3.490% 11/14/34		05/14/2023	Redemption 100.0000		40,687	40,687	40,687	40,687	0	0	0	0	0	40,687	0	0	0	710	11/14/2034	2.B PL
24617#-AD-3	DELAWARE NORTH COMPANIES INC SERIES B 3.490% 11/14/34		05/14/2023	Redemption 100.0000		27,125	27,125	27,125	27,125	0	0	0	0	0	27,125	0	0	0	473	11/14/2034	2.B PL
24703T-AA-4	DELL INT LLC/EMC CORP 5.450% 06/15/23		04/17/2023	Call 100.0000		800,000	800,000	799,897	799,978	0	14	0	14	0	799,992	0	8	8	14,776	06/15/2023	2.B FE
25048#-AA-5	DesertLink LLC 2.570% 12/18/50		06/30/2023	Redemption 100.0000		73,674	73,674	73,674	73,674	0	0	0	0	0	73,674	0	0	0	947	12/18/2050	1.F PL
254687-DP-8	Walt Disney Co 7.300% 04/30/28		06/23/2023	Blackrock		5,488,750	5,000,000	5,082,309	5,053,900	0	(4,130)	0	(4,130)	0	5,049,770	0	438,980	438,980	240,292	04/30/2028	2.A FE
25512D-AA-7	Diversified ABS Phase V LLC Class A-1 5.780% 05/28/39		06/28/2023	Redemption 100.0000		90,242	90,242	90,242	90,242	0	0	0	0	0	90,242	0	0	0	2,113	05/28/2039	2.B FE
25755T-AJ-9	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.116% 07/25/48		04/25/2023	Paydown		1,750	1,750	1,644	1,648	0	102	0	102	0	1,750	0	0	0	36	07/25/2048	2.A FE
25755T-AK-6	Dominos Pizza Master Issuer L SERIES 20181A CLASS A2I 4.328% 07/25/48		04/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	162	07/25/2048	2.A FE
25755T-AN-0	Dominos Pizza Master Issuer L SERIES 20211A CLASS A2I 2.662% 04/25/51		04/25/2023	Paydown		1,513	1,513	1,262	1,267	0	246	0	246	0	1,513	0	0	0	20	04/25/2051	2.A FE
30288*-AE-0	FLNG Liquefaction 2 LLC 4.390% 12/31/38		06/30/2023	Redemption 100.0000		39,600	39,600	39,600	39,600	0	0	0	0	0	39,600	0	0	0	869	12/31/2038	2.B FE
313747-AT-4	Federal Realty Investment Trus 2.750% 06/01/23		06/01/2023	Various		7,000,000	7,000,000	6,912,430	6,995,876	0	4,124	0	4,124	0	7,000,000	0	0	0	96,250	06/01/2023	2.A FE
31953*-AL-6	BNSF Railway Series A Note A-16 5.960% 10/15/27		05/15/2023	Redemption 100.0000		65,226	65,226	65,226	65,226	0	0	0	0	0	65,226	0	0	0	1,961	10/15/2027	1.C
31953*-AM-4	BNSF Railway Series B Note B-16 5.960% 10/15/27		05/15/2023	Redemption 100.0000		6,469	6,469	6,469	6,469	0	0	0	0	0	6,469	0	0	0	192	10/15/2027	1.C
31953*-AN-2	BNSF Railway Series C Note C-16 5.960% 10/15/27		05/15/2023	Redemption 100.0000		40,445	40,445	40,445	40,445	0	0	0	0	0	40,445	0	0	0	1,161	10/15/2027	1.C
31953*-AP-7	BNSF Railway Series D Note D-16 5.960% 10/15/27		05/15/2023	Redemption 100.0000		17,038	17,038	17,038	17,038	0	0	0	0	0	17,038	0	0	0	487	10/15/2027	1.C
31953*-AQ-5	BNSF Railway Series E Note E-16 5.960% 10/15/27		05/15/2023	Redemption 100.0000		23,749	23,749	23,749	23,749	0	0	0	0	0	23,749	0	0	0	691	10/15/2027	1.C
31953*-AR-3	BNSF Railway Series F Note F-16 5.960% 12/13/27		05/15/2023	Redemption 100.0000		20,123	20,123	20,123	20,123	0	0	0	0	0	20,123	0	0	0	577	12/13/2027	1.C
33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2 6.150% 09/15/26		06/15/2023	Paydown		123,242	123,242	123,666	0	0	(424)	0	(424)	0	123,242	0	0	0	1,625	09/15/2026	1.A FE
35908M-AA-8	Frontier Communications 5.875% 11/01/29		05/27/2021	Direct		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2029	5.A FE
37045X-AL-0	GENERAL MOTORS FINL CO 4.250% 05/15/23		05/15/2023	Maturity		2,500,000	2,500,000	2,459,375	2,498,047	0	1,953	0	1,953	0	2,500,000	0	0	0	53,125	05/15/2023	2.B FE
373334-FS-5	Georgia Pwr Co 5.750% 04/15/23		04/15/2023	Maturity		2,000,000	2,000,000	1,999,520	1,999,989	0	11	0	11	0	2,000,000	0	0	0	57,500	04/15/2023	2.A FE
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		05/30/2023	Maturity		5,000,000	5,000,000	4,413,450	4,968,704	0	31,296	0	31,296	0	5,000,000	0	0	0	103,125	05/30/2023	2.A FE
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		06/15/2023	Paydown		4,034	4,034	4,033	4,033	0	2	0	2	0	4,034	0	0	0	58	04/15/2055	1.C FE
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		06/15/2023	Paydown		21,021	21,021	21,034	21,033	0	(12)	0	(12)	0	21,021	0	0	0	291	10/15/2052	1.A FE
382550-BG-5	Goodyear Tire & Rubber 4.875% 03/15/27		06/22/2023	PineBridge		236,875	250,000	215,850	227,315	0	2,263	0	2,263	0	229,578	0	7,297	7,297	9,513	03/15/2027	3.C FE
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		06/20/2023	Paydown		25,650	25,650	26,284	26,257	0	(607)	0	(607)	0	25,650	0	0	0	452	09/20/2047	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		06/20/2023	Paydown		13,808	13,808	13,801	13,802	0	6	0	6	0	13,808	0	0	0	220	09/20/2040	1.A FE
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		06/20/2023	Paydown		19,113	19,113	19,111	19,111	0	2	0	2	0	19,113	0	0	0	334	09/20/2041	1.A FE
42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		06/20/2023	Paydown		17,913	17,913	17,907	17,908	0	6	0	6	0	17,913	0	0	0	269	09/20/2041	1.A FE
42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		06/22/2023	Paydown		7,030	7,030	7,205	7,194	0	(165)	0	(165)	0	7,030	0	0	0	112	09/20/2042	1.A FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		06/20/2023	Paydown		5,532	5,532	5,421	5,425	0	107	0	107	0	5,532	0	0	0	84	09/20/2048	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		06/20/2023	Paydown		8,340	8,340	8,548	8,540	0	(200)	0	(200)	0	8,340	0	0	0	146	09/20/2048	1.A FE
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		06/20/2023	Paydown		9,353	9,353	9,352	9,353	0	1	0	1	0	9,353	0	0	0	158	09/20/2041	1.A FE
43148#-AA-7	HILL TOP ENERGY 5.830% 12/31/29		06/30/2023	Redemption 100.0000		95,584	95,584	95,584	95,584	0	0	0	0	0	95,584	0	0	0	2,786	12/31/2029	3.A PL
437076-AS-1	Home Depot Inc 5.875% 12/16/36		06/26/2023	Blackrock		2,188,740	2,000,000	1,890,420	1,922,215	0	1,739	0	1,739	0	1,923,954	0	264,786	264,786	62,667	12/16/2036	1.F FE
43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		06/15/2023	Redemption 100.0000		5,049	5,049	5,049	5,049	0	0	0	0	0	5,049	0	0	0	71	10/15/2040	1.F
451102-BQ-9	ICAHN ENTERPRISES/FIN 6.375% 12/15/25		05/03/2023	Citigroup Global		706,875	750,000	728,325	244,292	0	1,136	0	1,136	0	730,003	0	(23,128)	(23,128)	18,594	12/15/2025	3.C FE
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		05/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	62	08/25/2049	2.B FE
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		06/01/2023	Paydown		4,215	4,215	4,205	4,205	0	10	0	10	0	4,215	0	0	0	52	07/25/2043	1.A
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.451% 01/25/47		06/01/2023	Paydown		27,684	27,684	26,957	27,012	0	671	0	671	0	27,684	0	0	0	399	01/25/2047	1.A
477143-AH-4	JetBlue Airways Corporation 2.750% 05/15/32		05/15/2023	Redemption 100.0000		12,193	12,193	11,614	11,695	0	25	0	25	0	11,720	0	473	473	168	05/15/2032	1.F FE
477164-AA-5	JETBLUE AIRWAYS CORP 4.000% 11/15/32		05/15/2023	Redemption 100.0000		73,617	73,617	74,774	74,583	0	(51)	0	(51)	0	74,531	0	(915)	(915)	1,472	11/15/2032	1.F FE
485170-AQ-7	Kansas City Southern 4.300% 05/15/43		04/19/2023	Tax Free Exchange		2,785,073	3,000,000	2,757,240	2,783,191	0	1,882	0	1,882	0	2,785,073	0	0	0	0	05/15/2043	2.B FE
485170-AS-3	Kansas City Southern 4.950% 08/15/45		04/19/2023	Tax Free Exchange		2,017,065	2,000,000	2,019,390	2,017,195	0	(130)	0	(130)	0	2,017,065	0	0	0	49,500	08/15/2045	2.B FE
485170-BA-1	Kansas City Southern 3.125% 06/01/26		04/19/2023	Tax Free Exchange		488,642	500,000	469,945	487,631	0	1,012	0	1,012	0	488,642	0	0	0	0	06/01/2026	2.B FE
485170-BC-7	Kansas City Southern 4.200% 11/15/69		04/19/2023	Tax Free Exchange		6,855,983	6,000,000	6,871,850	6,858,173	0	(2,190)	0	(2,190)	0	6,855,983	0	0	0	0	11/15/2069	2.B FE
485170-BE-3	Kansas City Southern 3.500% 05/01/50		04/19/2023	Tax Free Exchange		3,231,446	3,000,000	3,243,820	3,233,125	0	(1,679)	0	(1,679)	0	3,231,446	0	0	0	0	05/01/2050	2.B FE
50247@-AA-4	LV STADIUM EVENT 3.360% 06/30/45		06/30/2023	Redemption 100.0000		48,907	48,907	48,907	48,907	0	0	0	0	0	48,907	0	0	0	822	06/30/2045	2.A PL
615369-AC-9	Moodys Corporation 4.875% 02/15/24		06/14/2023	Call 100.0000		800,000	800,000	795,448	799,396	0	239	0	239	0	799,635	0	365	365	32,392	02/15/2024	2.A FE
618933-AA-3	Mosaic Solar Loans LLC SERIES 20233A CLASS A 5.910% 11/20/53		06/20/2023	Paydown		6,648	6,648	6,505	0	0	143	0	143	0	6,648	0	0	0	22	11/20/2053	1.D FE
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		06/20/2023	Paydown		69,499	69,499	68,283	0	0	1,216	0	1,216	0	69,499	0	0	0	660	06/20/2053	1.D FE
62927#-AH-9	NFL VENTURES Ser 2015-A Tranche E No. RE-6 3.860% 04/15/41		04/15/2023	Redemption 100.0000		92,749	92,749	92,749	92,749	0	0	0	0	0	92,749	0	0	0	1,790	04/15/2041	1.E FE
64079*-AB-8	Neptune Regional Transmission 6.210% 06/30/27		06/30/2023	Redemption 100.0000		76,034	76,034	76,034	76,034	0	0	0	0	0	76,034	0	0	0	2,361	06/30/2027	1.F PL
64758#-AA-4	NEW ORGANIC 6.250% 09/15/38		06/15/2023	Various		71,554	71,554	35,801	28,622	7,302	624	0	7,926	0	36,547	0	35,007	35,007	1,865	09/15/2038	6. Z
69352J-AK-3	PPL Energy Supply LLC 6.000% 12/15/36		04/11/2023	Barclays Capital		743,750	2,500,000	519,850	519,850	0	0	0	0	0	519,850	0	223,900	223,900	0	12/15/2036	1.G FE
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540% 09/20/49		06/20/2023	Paydown		9,094	9,094	9,094	9,094	0	0	0	0	0	9,094	0	0	0	184	09/20/2049	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
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540% 09/20/49		06/20/2023	Paydown		9,799	9,799	9,799	9,799	0	0	0	0	0	9,799	0	0	0	198	09/20/2049	1.A FE
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890% 09/22/53		05/19/2023	Paydown		1,581	1,581	1,581	1,581	0	0	0	0	0	1,581	0	0	0	32	09/22/2053	1.A FE
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890% 09/22/53		06/19/2023	Paydown		3,042	3,042	3,042	3,042	0	0	0	0	0	3,042	0	0	0	78	09/22/2053	1.A FE
72703P-AB-9	Planet Fitness Master Issuer SERIES 20181A CLASS A2I 4.666% 09/05/48		06/05/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	175	09/05/2048	2.C FE
74432Q-AQ-8	Prudential Financial Inc 5.700% 12/14/36		06/23/2023	Western Asset		5,189,200	5,000,000	4,973,650	4,982,394	0	408	0	408	0	4,982,802	0	206,398	206,398	152,792	12/14/2036	1.G FE
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		06/10/2023	Redemption 100.0000		7,509	7,509	7,509	7,509	0	0	0	0	0	7,509	0	0	0	117	02/10/2049	2.A
78413H-AA-7	SES 3.600% 04/04/23		04/04/2023	Maturity		3,000,000	3,000,000	2,935,410	2,997,017	0	2,983	0	2,983	0	3,000,000	0	0	0	54,000	04/04/2023	2.C FE
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		06/30/2023	Various		83,263	83,263	83,263	83,263	0	0	0	0	0	83,263	0	0	0	1,430	05/31/2029	1.D PL
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 5.557% 05/20/35		06/20/2023	Paydown		64,275	64,275	58,309	59,846	0	4,428	0	4,428	0	64,275	0	0	0	1,364	05/20/2035	1.A FM
82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		06/01/2023	Paydown		9,690	9,690	9,277	9,317	0	373	0	373	0	9,690	0	0	0	148	04/25/2047	1.A
82812#-AA-0	Silver Run Elect 2.570% 12/18/50		06/30/2023	Various		40,852	40,852	40,852	40,852	0	0	0	0	0	40,852	0	0	0	525	12/18/2050	1.F FE
83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A2I 4.336% 01/20/50		06/20/2023	Paydown		2,500	2,500	2,440	2,444	0	56	0	56	0	2,500	0	0	0	45	01/20/2050	2.B FE
841504-AB-9	SOUTHEAST SUPPLY HEADER 4.250% 06/15/24		06/20/2023	Stifel, Nicolaus and Co		4,687,500	5,000,000	5,052,750	5,007,926	0	(2,960)	0	(2,960)	0	5,004,965	0	(317,465)	(317,465)	110,382	06/15/2024	4.C FE
84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36		06/30/2023	Redemption 100.0000		24,674	24,674	24,674	24,674	0	0	0	0	0	24,674	0	0	0	475	06/30/2036	2.C PL
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		04/30/2023	Paydown		41,872	41,872	41,254	41,310	0	562	0	562	0	41,872	0	0	0	1,112	04/30/2049	1.G FE
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		05/20/2023	Paydown		172,822	172,822	172,773	172,772	0	50	0	50	0	172,822	0	0	0	4,908	11/20/2048	1.F FE
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		06/10/2023	Redemption 100.0000		1,007	1,007	1,007	1,007	0	0	0	0	0	1,007	0	0	0	21	10/10/2053	1.E FE
87305Q-CP-4	TTX Co 5.650% 12/01/52		06/23/2023	Western Asset		1,058,470	1,000,000	997,260	997,266	0	33	0	33	0	997,299	0	61,171	61,171	33,586	12/01/2052	1.F FE
87342R-AC-8	Taco Bell Funding LLC SERIES 20161A CLASS A23 4.970% 05/25/46		05/25/2023	Paydown		750	750	798	791	0	(41)	0	(41)	0	750	0	0	0	19	05/25/2046	2.B FE
87342R-AE-4	Taco Bell Funding LLC SERIES 20181 CLASS A2II 4.940% 11/25/48		05/28/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	309	11/25/2048	2.B FE
88031V-AA-7	Tenaska Gateway Partners 144A 6.052% 12/30/23		06/30/2023	Redemption 100.0000		95,495	95,495	95,541	95,499	0	(2)	0	(2)	0	95,496	0	(2)	(2)	2,890	12/30/2023	2.B FE
88307*-AA-3	TEXOMA WIND LLC 4.120% 06/30/34		06/30/2023	Redemption 100.0000		113,593	113,593	113,593	113,593	0	0	0	0	0	113,593	0	0	0	2,340	06/30/2034	2.C PL
891027-AF-1	Torchmark Corp 7.875% 05/15/23		05/15/2023	Maturity		1,000,000	1,000,000	1,246,090	1,007,788	0	(7,788)	0	(7,788)	0	1,000,000	0	0	0	39,375	05/15/2023	2.A FE
89255#-AA-9	VU TRADEMARK 4.920% 07/01/48		06/01/2023	Redemption 100.0000		1,390	1,390	1,390	1,390	0	0	0	0	0	1,390	0	0	0	29	07/01/2048	1.F PL
91854*-AA-4	Verizon Irving TX CTL Cert No 24 3.620% 08/15/36		06/15/2023	Redemption 100.0000		44,741	44,741	44,741	44,741	0	0	0	0	0	44,741	0	0	0	675	08/15/2036	2.A
91913Y-AL-4	Valero Energy Corp 6.625% 06/15/37		06/23/2023	Western Asset		2,147,400	2,000,000	1,908,820	1,932,317	0	1,351	0	1,351	0	1,933,668	0	213,732	213,732	70,667	06/15/2037	2.B FE
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 20181A CLASS A 4.730% 04/30/48		04/30/2023	Paydown		183,123	183,123	183,064	183,053	0	70	0	70	0	183,123	0	0	0	4,331	04/30/2048	1.G FE
94978#-AH-0	CVS Corporation 7.530% 01/10/24		06/10/2023	Redemption 100.0000		150,638	150,638	150,638	150,638	0	0	0	0	0	150,638	0	0	0	4,442	01/10/2024	2.B

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A2I 3.884% 03/15/48		06/15/2023	Paydown		3,438	3,438	3,115	3,115	0	322	0	322	0	3,438	0	0	0	67	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A2II 2.775% 06/15/51		06/15/2023	Paydown		2,500	2,500	2,021	0	0	479	0	479	0	2,500	0	0	0	17	06/15/2051	2.B FE
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.919% 06/20/44		06/01/2023	Paydown		4,989	4,989	5,165	5,153	0	(163)	0	(163)	0	4,989	0	0	0	81	06/20/2044	1.A
064159-4B-9	Bank Nova Scotia 2.150% 08/01/31	A	06/26/2023	Blackrock		200,613	250,000	187,925	188,649	0	2,757	0	2,757	0	191,405	0	9,207	9,207	4,882	08/01/2031	1.F FE
67077M-AY-4	NUTRIEN LTD 5.950% 11/07/25	A	06/23/2023	Western Asset		1,010,540	1,000,000	998,920	998,968	0	162	0	162	0	999,129	0	11,411	11,411	37,683	11/07/2025	2.B FE
71644E-AG-7	Petro Canada 5.950% 05/15/35	A	04/05/2023	Various		8,039,953	8,000,000	7,782,790	7,860,618	0	1,999	0	1,999	0	7,862,618	0	177,335	177,335	186,433	05/15/2035	2.A FE
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1 6.130% 01/15/29	D	04/15/2023	Paydown		906,846	906,846	906,846	906,846	0	0	0	0	0	906,846	0	0	0	24,307	01/15/2029	1.A FE
08180E-BJ-2	Benefit Street Partners CLO L SERIES 2013IIIA CLASS A 6.273% 07/20/29	D	04/20/2023	Paydown		611,354	611,354	611,476	611,460	0	(106)	0	(106)	0	611,354	0	0	0	17,067	07/20/2029	1.A FE
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILE 5.250% 04/15/23	D	04/15/2023	Maturity		3,000,000	3,000,000	2,748,750	2,987,657	0	12,343	0	12,343	0	3,000,000	0	0	0	78,750	04/15/2023	2.B FE
423012-AD-5	Heineken NV 2.750% 04/01/23	D	04/01/2023	Maturity		5,000,000	5,000,000	5,050,840	5,001,366	0	(1,366)	0	(1,366)	0	5,000,000	0	0	0	68,750	04/01/2023	2.A FE
42772G-AB-8	HERO Funding Trust SERIES 20181A CLASS A2 4.670% 09/20/48	D	06/20/2023	Paydown		29,967	29,967	29,893	29,895	0	73	0	73	0	29,967	0	0	0	568	09/20/2048	1.A FE
46128M-AF-8	INVERSIONES CMPC SA 4.375% 05/15/23	D	05/15/2023	Maturity		2,500,000	2,500,000	2,437,500	2,496,910	0	3,090	0	3,090	0	2,500,000	0	0	0	54,688	05/15/2023	2.B FE
60162P-AE-2	Milos CLO LTD SERIES 20171A CLASS AR 6.343% 10/20/30	D	04/20/2023	Paydown		41,587	41,587	36,950	37,993	0	3,594	0	3,594	0	41,587	0	0	0	1,176	10/20/2030	1.A FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	05/04/2023	Call 100.0000		38,026	38,026	33,843	34,372	0	315	0	315	0	34,687	0	3,339	3,339	627	06/30/2026	4.B FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	06/15/2023	Redemption 100.0000		42,960	42,960	38,234	38,832	0	477	0	477	0	39,309	0	3,651	3,651	941	06/30/2026	4.B FE
69702B-AA-9	Palmer Square Loan Funding Lt SERIES 20213A CLASS A1 6.073% 07/20/29	D	04/20/2023	Paydown		16,534	16,534	16,545	16,545	0	(12)	0	(12)	0	16,534	0	0	0	445	07/20/2029	1.A FE
69702H-AA-6	Palmer Square Loan Funding Lt SERIES 20214A CLASS A1 6.062% 10/15/29	D	04/15/2023	Paydown		530,918	530,918	530,918	530,918	0	0	0	0	0	530,918	0	0	0	14,043	10/15/2029	1.A FE
81883D-AS-2	Shackleton CLO LTD SERIES 201710A CLASS AR 6.140% 04/20/29	D	04/20/2023	Paydown		351,364	351,364	351,364	351,364	0	0	0	0	0	351,364	0	0	0	9,614	04/20/2029	1.A FE
949496-BJ-1	Wellfleet CLO Ltd SERIES 20151A CLASS AR4 6.140% 07/20/29	D	04/20/2023	Paydown		652,620	652,620	653,077	653,003	0	(383)	0	(383)	0	652,620	0	0	0	17,856	07/20/2029	1.A FE
94949L-AL-4	Wellfleet CLO Ltd SERIES 20162A CLASS A1R 6.390% 10/20/28	D	04/20/2023	Paydown		690,996	690,996	691,479	691,392	0	(396)	0	(396)	0	690,996	0	0	0	19,780	10/20/2028	1.A FE
97314C-AA-8	Wind River CLO Ltd SERIES 20132A CLASS AR2 6.262% 10/18/30	D	04/18/2023	Paydown		368,609	368,609	368,609	368,609	0	0	0	0	0	368,609	0	0	0	10,232	10/18/2030	1.A FE
984851-AH-8	Yara Internatioanl ASA 7.378% 11/14/32	D	06/26/2023	Blackrock		2,715,175	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	215,175	215,175	114,769	11/14/2032	2.B FE
98888B-AN-6	Zais Matrix CDO I SERIES 202014A CLASS A1AR 6.462% 04/15/32	D	04/15/2023	Paydown		118,751	118,751	116,970	117,320	0	1,431	0	1,431	0	118,751	0	0	0	3,381	04/15/2032	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						108,787,933	108,918,108	106,056,770	105,239,314	7,302	78,885	0	86,187	0	107,184,278	0	1,500,812	1,500,812	2,602,269	XXX	XXX
44971#-AA-7	IMA 11.545% 05/30/24		03/31/2023	Redemption 100.0000		4,628	4,628	4,581	4,611	0	3	0	3	0	4,614	0	15	15	114	05/30/2024	4.A PL
44971#-AC-3	IMA 11.545% 05/30/24		03/31/2023	Redemption 100.0000		825	825	816	822	0	1	0	1	0	822	0	3	3	20	05/30/2024	4.A PL
44971#-AD-1	IMA 11.045% 05/30/24		03/31/2023	Redemption 100.0000		844	844	836	841	0	1	0	1	0	842	0	3	3	21	05/30/2024	4.A PL
44971#-AE-9	IMA 11.545% 05/30/24		03/31/2023	Redemption 100.0000		778	778	768	775	0	0	0	0	0	775	0	2	2	19	05/30/2024	4.A PL
51932*-AB-2	LAV GEAR 4Wall Entertain 11.421% 10/31/24		03/31/2023	Redemption 100.0000		5,931	5,931	5,822	5,885	0	6	0	6	0	5,891	0	41	41	168	10/31/2024	4.B PL
51932*-AC-0	LAV GEAR 4Wall Entertain 11.045% 10/31/24		03/31/2023	Redemption 100.0000		1,325	1,325	1,306	1,317	0	1	0	1	0	1,318	0	7	7	38	10/31/2024	4.B PL

SCHEDULE D - PART 4

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

1	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
74063*-AB-5	Riverside Radiol PREMIER IMAGING 10.968% 01/02/25		03/31/2023	Redemption 100.0000		3,907	3,907	3,898	3,903	0	0	0	0	0	3,903	0	4	4	103	01/02/2025	4.B FE
74063*-AD-1	Riverside Radiol PREMIER IMAGING 10.968% 01/02/25		03/31/2023	Redemption 100.0000		541	541	539	540	0	0	0	0	0	540	0	1	1	14	01/02/2025	4.B PL
88583#-AA-4	3Si 11.260% 12/16/24		03/31/2023	Redemption 100.0000		34,141	34,141	33,458	33,914	0	28	0	28	0	33,942	0	199	199	960	12/16/2024	3.C PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						52,920	52,920	52,024	52,608	0	40	0	40	0	52,647	0	275	275	1,457	XXX	XXX
2509999997. Total - Bonds - Part 4						123,003,951	122,908,966	119,980,150	119,051,598	7,302	167,731	0	175,033	0	121,194,110	0	1,707,000	1,707,000	2,931,096	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						123,003,951	122,908,966	119,980,150	119,051,598	7,302	167,731	0	175,033	0	121,194,110	0	1,707,000	1,707,000	2,931,096	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		04/03/2023	Direct	1,858.000	185,800		185,800	185,800	0	0	0	0	0	185,800	0	0	0	3,124		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						185,800	XXX	185,800	185,800	0	0	0	0	0	185,800	0	0	0	3,124	XXX	XXX
024071-81-3	American Funds American Balance		06/02/2023	Principal	2.000	47		43	45	(2)	0	0	(2)	0	43	0	4	4	0		
06828M-87-6	Baron Funds Emerging Markets Institutional		06/20/2023	Principal	6,338.000	90,178		82,615	82,648	(33)	0	0	(33)	0	82,615	0	7,564	7,564	0		
298706-82-1	American Funds Europacific growth fund		06/20/2023	Various	2,181.000	119,673		118,704	106,944	11,760	0	0	11,760	0	118,704	0	969	969	438		
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		06/02/2023	Various	121.000	8,076		8,329	7,613	716	0	0	716	0	8,329	0	(253)	(253)	8		
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		06/20/2023	Principal	1,522.000	232,510		216,346	202,551	13,794	0	0	13,794	0	216,346	0	16,164	16,164	819		
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		06/02/2023	Principal	6.000	62		65	62	4	0	0	4	0	65	0	(3)	(3)	1		
31635V-63-8	Fidelity Advisors Fidelity Total Intern. Index		06/20/2023	Principal	8,096.000	104,192		95,413	94,808	605	0	0	605	0	95,413	0	8,779	8,779	0		
411512-52-8	Harbor Funds Capital Appreciation		06/20/2023	Principal	2,098.000	179,327		144,882	131,920	12,962	0	0	12,962	0	144,882	0	34,445	34,445	0		
55273H-35-3	MFS Value Fund R6		06/20/2023	Principal	5,165.000	245,297		242,968	245,090	(2,123)	0	0	(2,123)	0	242,968	0	2,329	2,329	1,067		
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		06/20/2023	Various	5,107.000	284,128		268,943	240,476	25,026	0	0	25,026	0	268,943	0	15,185	15,185	0		
957663-66-9	Western Asset Funds Core Plus Bond I		05/09/2023	Various	56.000	532		680	521	159	0	0	159	0	680	0	(149)	(149)	7		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,264,022	XXX	1,178,988	1,112,678	62,868	0	0	62,868	0	1,178,988	0	85,034	85,034	2,340	XXX	XXX
5989999997. Total - Common Stocks - Part 4						1,449,822	XXX	1,364,788	1,298,478	62,868	0	0	62,868	0	1,364,788	0	85,034	85,034	5,464	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						1,449,822	XXX	1,364,788	1,298,478	62,868	0	0	62,868	0	1,364,788	0	85,034	85,034	5,464	XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,449,822	XXX	1,364,788	1,298,478	62,868	0	0	62,868	0	1,364,788	0	85,034	85,034	5,464	XXX	XXX
6009999999 - Totals						124,453,773	XXX	121,344,938	120,350,076	70,170	167,731	0	237,901	0	122,558,898	0	1,792,034	1,792,034	2,936,560	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 9CCSSOFQ ...	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	150,933	0	0	5,416		5,416	(1,490)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGO ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	41,422	10,586,221	255.57	242,426	0	0	277,866		277,866	159,928	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGD ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	3,303	829,681	251.19	19,000	0	0	31,401		31,401	18,508	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOID ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	575	148,551	258.35	0	3,226	0	3,629		3,629	403	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHM ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	1,303	326,818	250.82	0	7,517	0	13,789		13,789	6,272	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHD ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	2,148	544,475	253.48	0	11,712	0	18,379		18,379	6,667	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIW ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2023	01/12/2024	1,111	282,550	254.32	0	9,488	0	8,626		8,626	(862)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGX ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	30,914	7,862,048	254.32	0	180,041	0	240,016		240,016	59,974	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGT ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	1,464	374,154	255.57	5,841	0	0	9,821		9,821	5,652	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHL ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	41,764	10,475,246	250.82	0	240,930	0	441,963		441,963	201,033	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHV ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	675	172,814	256.02	0	3,957	0	4,965		4,965	1,007	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIF ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/19/2023	05/14/2024	1,817	469,422	258.35	0	10,811	0	11,468		11,468	657	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIU ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2023	05/14/2024	77	19,893	258.35	0	545	0	486		486	(59)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGV ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	2,877	722,674	251.19	15,104	0	0	27,351		27,351	16,121	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFR ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	842	225,605	267.94	4,956	0	0	189		189	(52)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIG ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/19/2023	04/12/2024	162	41,475	256.02	0	1,110	0	1,191		1,191	82	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIB ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	1,365	352,648	258.35	0	7,659	0	8,615		8,615	956	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIV ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2023	03/14/2024	846	212,194	250.82	0	9,653	0	8,953		8,953	(700)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFL ...	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	237,073	0	0	2,532		2,532	(10,061)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFW ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	739	192,990	261.15	4,195	0	0	1,799		1,799	1,008	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGJ ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	39,857	10,102,952	253.48	231,358	0	0	315,196		315,196	183,540	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHF ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	1,169	296,318	253.48	0	6,374	0	10,002		10,002	3,628	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIT ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2023	06/14/2024	356	93,105	261.53	0	2,054	0	1,795		1,795	(259)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGK ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	1,094	277,307	253.48	5,994	0	0	8,652		8,652	5,038	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGR ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	3,015	770,544	255.57	17,645	0	0	20,225		20,225	11,641	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFY ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	1,566	408,961	261.15	8,890	0	0	3,812		3,812	2,137	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFM ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	872	231,525	265.51	5,078	0	0	57		57	(228)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGY ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	1,337	340,026	254.32	0	7,787	0	10,380		10,380	2,594	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHT ...	Fixed Annuity Hedge .	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	2,519	644,914	256.02	0	14,768	0	18,527		18,527	3,759	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 9CCSSOIP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	1,380	360,911	261.53	0	7,773	0	6,959		6,959	(814)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	361	96,726	267.94	2,125	0	0	81		81	(22)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	862	230,964	267.94	802	0	0	193		193	(53)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	816	213,408	261.53	0	4,596	0	4,115		4,115	(481)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	1,303	333,008	255.57	7,626	0	0	8,741		8,741	5,031	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	932	237,026	254.32	0	5,428	0	7,236		7,236	1,808	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFV	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	254,342	0	0	102,643		102,643	57,527	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	35,453	9,159,283	258.35	0	210,665	0	223,762		223,762	13,097	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	938	235,616	251.19	5,396	0	0	8,917		8,917	5,256	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	40,646	10,630,148	261.53	0	243,432	0	204,963		204,963	(38,470)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	691	175,155	253.48	3,786	0	0	5,465		5,465	3,182	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	609	154,369	253.48	2,771	0	0	4,816		4,816	2,804	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	35,597	9,023,128	253.48	0	205,729	0	304,576		304,576	98,847	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	990	262,855	265.51	5,765	0	0	65		65	(259)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	308	80,434	261.15	548	0	0	750		750	420	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	2,792	700,289	250.82	0	16,107	0	29,546		29,546	13,439	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	1,916	500,363	261.15	3,985	0	0	4,664		4,664	2,614	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	35,435	9,072,069	256.02	0	207,749	0	260,621		260,621	52,872	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	61,746	15,509,978	251.19	355,178	0	0	587,011		587,011	345,993	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	9	9,038	1004	0	72,036	0	69,957		69,957	(2,079)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	12	11,436	952.98	134,136	0	0	92,783		92,783	(30,138)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	10	9,321	932.08	95,440	0	0	74,376		74,376	(24,991)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	04/19/2024	9	8,827	980.74	0	73,260	0	73,822		73,822	562	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2022	11/21/2023	10	9,311	931.05	98,040	0	0	87,916		87,916	(22,423)	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2022	07/21/2023	898	889,640	990.69	88,515	0	0	11,494		11,494	(39,710)	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	934	889,588	952.45	0	84,472	0	89,448		89,448	4,975	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/19/2022	08/21/2023	900	901,314	1001	84,585	0	0	15,233		15,233	(36,074)	0	0	0	0		0001
MSCI Emerging Markets 9MCSSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	823	852,826	1036	0	77,825	0	27,441		27,441	(50,384)	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 Emerging Markets 9MRBSOAI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	947	942,445	995.19	0	87,972	0	58,492		58,492	(29,481)	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	1,023	884,936	865.04	99,574	0	0	142,443		142,443	(9,986)	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/19/2023	05/21/2024	1,141	1,115,031	977.24	0	103,468	0	102,287		102,287	(1,181)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSONN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2022	07/21/2023	9	35,991	3999	365,301	0	0	415,341		415,341	227,101	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	37	140,227	3790	1,497,612	0	0	2,615,998		2,615,998	1,220,402	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	1	3,999	3999	0	39,139	0	59,861		59,861	20,722	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	21	83,425	3973	0	799,218	0	1,315,787		1,315,787	516,569	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	25	99,977	3999	0	978,475	0	1,496,537		1,496,537	518,062	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSORD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	27	104,718	3878	1,142,370	0	0	1,860,908		1,860,908	812,416	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOIA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	3	12,408	4136	0	120,114	0	152,515		152,515	32,401	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	97	385,343	3973	0	3,691,626	0	6,077,682		6,077,682	2,386,056	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOTC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	12	47,968	3997	0	472,968	0	755,806		755,806	282,838	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOUE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	82	328,235	4003	0	2,277,960	0	5,300,821		5,300,821	3,022,861	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	1	4,177	4177	0	38,656	0	47,459		47,459	8,803	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOOZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2022	09/21/2023	103	390,363	3790	4,169,028	0	0	7,282,371		7,282,371	3,397,337	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOJU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	18	74,233	4124	0	691,848	0	1,055,346		1,055,346	363,498	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOUI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	19	76,055	4003	0	527,820	0	1,228,239		1,228,239	700,419	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOJC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	22	91,028	4138	0	852,478	0	1,214,907		1,214,907	362,429	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	62	259,903	4192	0	2,289,722	0	3,337,597		3,337,597	1,047,875	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	1	3,921	3921	0	38,185	0	71,115		71,115	32,930	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	20	87,314	4366	0	780,420	0	866,195		866,195	85,775	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	852,369	0	0	969,129		969,129	529,901	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOIO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	2	7,841	3921	0	76,370	0	142,230		142,230	65,860	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOJW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	1	4,124	4124	0	38,436	0	58,630		58,630	20,194	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	19	78,537	4134	0	717,041	0	1,065,525		1,065,525	348,484	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	12	52,388	4366	0	468,252	0	519,717		519,717	51,465	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOKG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	1	4,416	4416	0	34,941	0	39,185		39,185	4,244	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	283,332	0	0	494,918		494,918	230,887	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 9SXFSORB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	40	155,138	3878	1,692,400	0	0	2,756,901		2,756,901	1,203,580	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	84	347,216	4134	0	3,170,076	0	4,710,741		4,710,741	1,540,665	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	88	384,181	4366	0	3,433,848	0	3,811,258		3,811,258	377,410	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	3	13,097	4366	0	117,063	0	129,929		129,929	12,866	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOUG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	31	124,089	4003	0	861,180	0	2,003,969		2,003,969	1,142,789	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	79,598	0	0	131,494		131,494	68,353	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOTG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	23	91,939	3997	0	906,522	0	1,448,629		1,448,629	542,107	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	936,541	0	0	588,879		588,879	301,006	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	90	337,748	3753	4,025,970	0	0	6,857,913		6,857,913	3,065,515	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	1,052,376	0	0	1,838,269		1,838,269	857,580	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	1,542,382	0	0	1,753,662		1,753,662	958,869	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	29	108,830	3753	1,297,257	0	0	2,209,772		2,209,772	987,777	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	3	11,997	3999	0	117,417	0	179,584		179,584	62,167	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOFY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	17	60,913	3583	729,742	0	0	1,563,283		1,563,283	666,690	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOTE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	34	135,910	3997	0	1,340,076	0	2,141,452		2,141,452	801,376	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOQX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	86	333,546	3878	3,638,660	0	0	5,927,337		5,927,337	2,587,697	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	43	187,725	4366	0	1,677,903	0	1,862,319		1,862,319	184,416	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	29	121,567	4192	0	1,070,999	0	1,561,134		1,561,134	490,135	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	1	4,039	4039	0	36,712	0	56,405		56,405	19,693	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOQZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	13	50,420	3878	550,030	0	0	895,993		895,993	391,163	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	16	63,562	3973	0	608,928	0	1,002,504		1,002,504	393,576	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOGA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	3	10,786	3595	126,735	0	0	272,357		272,357	116,617	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	34	135,069	3973	0	1,293,972	0	2,130,322		2,130,322	836,350	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOGY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	1	3,995	3995	42,750	0	0	57,954		57,954	26,037	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOGE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2022	11/14/2023	3	11,886	3962	131,184	0	0	175,637		175,637	80,707	0	0	0	0		0001
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	523,796	0	0	865,030		865,030	448,276	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	38	142,605	3753	1,699,854	0	0	2,895,563		2,895,563	1,294,329	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	3,440,460	0	0	6,009,724		6,009,724	2,803,627	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	601,062	0	0	774,363		774,363	380,659	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 9SSGS0FO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	11,241	44,934,099	3997	0	4,527,960	0	7,080,017		7,080,017	2,552,057	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/21/2022	10/20/2023	862	3,234,871	3753	218,353	0	0	364,839		364,839	168,674	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023	295	1,247,402	4228	125,614	0	0	78,963		78,963	40,362	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/14/2023	190	815,098	4290	78,662	0	0	38,932		38,932	19,071	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	13,441	52,130,112	3878	5,665,535	0	0	9,263,876		9,263,876	4,044,329	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ZN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	251	1,097,520	4373	0	95,993	0	106,085		106,085	10,092	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/14/2023	1,298	5,555,635	4280	545,091	0	0	277,224		277,224	137,297	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0KE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2023	04/19/2024	325	1,343,394	4134	0	126,815	0	182,261		182,261	55,446	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/21/2023	02/21/2024	569	2,274,486	3997	0	124,867	0	213,921		213,921	89,054	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0KO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	357	1,427,625	3999	146,474	0	0	164,752		164,752	90,083	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/21/2023	673	2,691,293	3999	152,596	0	0	30,996		30,996	8,237	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ZL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	2,265	9,903,916	4373	0	866,236	0	957,302		957,302	91,066	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0XT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	237	980,621	4138	0	90,929	0	130,879		130,879	39,950	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/21/2023	313	1,186,248	3790	130,120	0	0	221,299		221,299	103,239	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	11,711	46,257,747	3950	5,150,438	0	0	7,060,497		7,060,497	3,216,432	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0KB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	10,407	41,657,868	4003	0	4,039,902	0	6,727,518		6,727,518	2,687,616	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	337	1,307,034	3878	142,467	0	0	232,269		232,269	101,402	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0XR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	2,077	8,593,878	4138	0	796,876	0	1,146,983		1,146,983	350,107	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0UL	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	11/21/2022	11/21/2023	341	1,346,930	3950	150,342	0	0	205,587		205,587	93,656	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024	15,967	63,430,664	3973	0	6,142,040	0	10,004,366		10,004,366	3,862,326	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/21/2024	944	3,957,229	4192	0	361,118	0	508,176		508,176	147,058	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0TZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2022	08/14/2023	1,325	5,671,199	4280	556,430	0	0	282,990		282,990	140,153	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0JL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	13,396	50,271,839	3753	5,954,278	0	0	10,207,623		10,207,623	4,562,849	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0BW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	570	2,281,636	4003	0	124,805	0	240,341		240,341	115,536	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/14/2023	1,455	5,515,003	3790	586,609	0	0	968,168		968,168	501,724	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0VH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	202	807,055	3995	86,948	0	0	117,067		117,067	52,595	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0YT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/19/2023	05/21/2024	9,620	40,326,848	4192	0	3,680,038	0	5,178,658		5,178,658	1,498,621	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0JF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2022	07/21/2023	11,494	45,963,931	3999	4,669,198	0	0	5,304,365		5,304,365	2,900,327	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 9SMSSOUT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	2,831	11,182,280	3950	1,245,059	0	0	1,706,794		1,706,794	777,536	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOWF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/13/2023	01/12/2024	3,024	12,093,248	3999	0	1,175,097	0	1,810,211		1,810,211	635,113	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBAOCB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	605	2,536,148	4192	0	123,765	0	210,367		210,367	86,603	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	261	1,031,660	3953	111,246	0	0	142,705		142,705	70,261	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2023	02/14/2024	1,809	7,482,259	4136	0	714,331	0	919,666		919,666	205,335	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023	1,451	5,199,035	3583	624,006	0	0	1,334,350		1,334,350	569,052	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOTR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2022	07/21/2023	8,357	33,419,225	3999	3,394,857	0	0	3,856,671		3,856,671	2,108,755	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOVF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	1,546	6,176,765	3995	665,452	0	0	895,970		895,970	402,535	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	3,125	12,366,406	3957	1,384,550	0	0	1,842,999		1,842,999	846,082	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	6,014	25,430,079	4228	2,560,163	0	0	1,609,782		1,609,782	822,842	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOBW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/21/2023	686	2,660,610	3878	159,529	0	0	273,430		273,430	139,392	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOBR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/21/2023	711	2,694,640	3790	165,236	0	0	228,635		228,635	108,504	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOXV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	1,251	5,171,034	4134	0	482,967	0	701,564		701,564	218,597	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOCO	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/21/2022	10/20/2023	373	1,399,776	3753	165,593	0	0	284,222		284,222	127,049	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	345	1,370,550	3973	0	135,137	0	216,165		216,165	81,028	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	3,265	13,805,987	4228	1,389,912	0	0	873,951		873,951	446,721	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOFQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	7,430	29,700,236	3997	0	2,992,860	0	4,679,702		4,679,702	1,686,841	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOGC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	2,000	8,745,180	4373	0	764,888	0	845,299		845,299	80,411	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	2,242	8,787,048	3919	0	856,112	0	1,596,840		1,596,840	740,728	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	7,720	30,493,537	3950	3,395,217	0	0	4,654,345		4,654,345	2,120,302	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	617	2,608,972	4228	262,657	0	0	165,154		165,154	84,419	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	1,308	5,161,381	3946	562,677	0	0	723,476		723,476	355,644	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOYP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	355	1,464,048	4124	0	135,064	0	208,138		208,138	73,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	39	154,381	3958	0	13,952	0	26,475		26,475	12,523	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	9,014	38,115,519	4228	3,837,264	0	0	2,412,800		2,412,800	1,233,305	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2023	06/21/2024	10,379	45,311,497	4366	0	4,039,515	0	4,495,118		4,495,118	455,603	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOKH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	382	1,601,336	4192	0	147,322	0	205,639		205,639	58,317	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOBQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	522	2,207,267	4228	120,342	0	0	0		0	(2,448)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9SSGSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	324	1,295,138	3997	0	130,290	0	204,068		204,068	73,778	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOUY	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	02/14/2023	02/14/2024	2,053	8,491,475	4136	0	810,681	0	1,043,712		1,043,712	233,030	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOBX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024	754	2,995,348	3973	0	159,169	0	269,387		269,387	110,218	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOBU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	595	2,350,214	3950	144,305	0	0	168,702		168,702	88,188	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBAOCA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2023	04/19/2024	562	2,323,038	4134	0	116,385	0	198,842		198,842	82,458	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/21/2024	630	2,750,385	4366	0	125,887	0	156,002		156,002	30,115	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOYV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/19/2023	05/21/2024	1,800	7,545,564	4192	0	688,573	0	968,980		968,980	280,407	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOCX	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/21/2023	03/21/2024	1,171	4,687,361	4003	0	454,571	0	756,983		756,983	302,412	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOKF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2023	04/19/2024	11,635	48,093,505	4134	0	4,491,863	0	6,524,937		6,524,937	2,033,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOCP	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/21/2022	10/20/2023	1,081	4,056,723	3753	480,485	0	0	823,712		823,712	368,202	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOKA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	288	1,152,827	4003	0	113,553	0	186,175		186,175	72,622	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	39	162,982	4179	0	13,934	0	20,254		20,254	6,320	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	3,417	13,496,945	3950	1,502,779	0	0	2,060,090		2,060,090	938,481	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	2,258	8,849,757	3919	0	862,221	0	1,608,236		1,608,236	746,015	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOUS	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	12/14/2022	12/14/2023	2,164	8,645,872	3995	931,461	0	0	1,254,126		1,254,126	563,445	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	2,891	11,950,006	4134	0	1,116,113	0	1,621,280		1,621,280	505,167	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	104	454,749	4373	0	39,774	0	43,956		43,956	4,181	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	1,164	4,597,730	3950	511,921	0	0	701,769		701,769	319,693	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOYN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	2,171	8,953,378	4124	0	825,983	0	1,272,865		1,272,865	446,882	0	0	0	0		0001
US Pacesetter Option 9USGSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	3,823	1,250,006	326.97	0	26,374	0	23,720		23,720	(2,654)	0	0	0	0		0001
US Pacesetter Option 9USGSOAT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	338	109,603	324.27	2,324	0	0	2,415		2,415	696	0	0	0	0		0001
US Pacesetter Option 9USGSOBL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	8,860	2,897,309	327.01	0	61,711	0	64,163		64,163	2,452	0	0	0	0		0001
US Pacesetter Option 9USGSOBO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	9,657	3,201,102	331.48	0	67,544	0	53,017		53,017	(14,527)	0	0	0	0		0001
US Pacesetter Option 9USGSOBC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1,214	396,237	326.39	0	8,363	0	8,287		8,287	(76)	0	0	0	0		0001
US Pacesetter Option 9USGSOAW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	977	318,082	325.57	6,740	0	0	6,522		6,522	1,820	0	0	0	0		0001
US Pacesetter Option 9USGSOBF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	3,954	1,275,995	322.71	0	27,045	0	36,203		36,203	9,157	0	0	0	0		0001
US Pacesetter Option 9USGSOBI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	5,525	1,798,498	325.52	0	37,957	0	42,894		42,894	4,937	0	0	0	0		0001
CASH MARGIN				JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/30/2023	06/30/2023	0	0		0	103,025	0	103,025		103,025	0	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										80,594,846	74,326,114	0	223,614,857	XXX	223,614,857	89,360,312	0	0	0	0	XXX	XXX
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	609		609	(20,285)	0	0	0	0		0001
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/12/2013	12/12/2033	0	100,000,000	9.355	965,000	0	0	618,453		618,453	(109,479)	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	619,062	XXX	619,062	(129,764)	0	0	0	0	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										82,499,846	74,326,114	0	224,233,919	XXX	224,233,919	89,230,548	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										80,594,846	74,326,114	0	223,614,857	XXX	223,614,857	89,360,312	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										1,905,000	0	0	619,062	XXX	619,062	(129,764)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										82,499,846	74,326,114	0	224,233,919	XXX	224,233,919	89,230,548	0	0	0	0	XXX	XXX
Credit Suisse Balanced Trend 5 9CCSSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	842	238,421	283.16	510	0	0	0		0	9	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	739	203,949	275.98	413	0	0	(32)		(32)	33	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	2,792	736,222	263.69	0	(3,012)	0	(9,770)		(9,770)	(6,758)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	1,365	371,307	272.02	0	(994)	0	(2,288)		(2,288)	(1,294)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	2,519	681,490	270.54	0	(2,255)	0	(4,473)		(4,473)	(2,218)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	1,303	345,386	265.07	0	(1,143)	0	(3,934)		(3,934)	(2,791)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	1,380	379,900	275.29	0	(983)	0	(1,775)		(1,775)	(792)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	2,148	575,342	267.85	0	(1,206)	0	(4,248)		(4,248)	(3,041)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2023	06/14/2024	816	223,568	273.98	0	(736)	0	(1,218)		(1,218)	(482)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	938	249,095	265.56	825	0	0	(1,270)		(1,270)	(645)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	691	184,138	266.48	529	0	0	(1,027)		(1,027)	(544)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	990	276,339	279.13	797	0	0	0		0	15	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2023	04/12/2024	675	181,676	269.15	0	(727)	0	(1,409)		(1,409)	(682)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2022	08/14/2023	361	101,690	281.69	298	0	0	0		0	6	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOIE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/12/2023	05/14/2024	575	155,624	270.65	0	(535)	0	(1,124)		(1,124)	(589)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	3,303	872,256	264.08	3,568	0	0	(5,870)		(5,870)	(3,150)	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 9CCSSOHG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	1,169	311,515	266.48	0	(861)	0	(2,741)		(2,741)	(1,880)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	872	244,674	280.59	540	0	0	0		0	9	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	3,015	810,070	268.68	3,313	0	0	(3,846)		(3,846)	(2,022)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	1,303	351,927	270.09	1,165	0	0	(1,321)		(1,321)	(671)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOFZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	1,566	429,945	274.55	1,199	0	0	(113)		(113)	69	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	1,094	293,061	267.88	613	0	0	(1,279)		(1,279)	(650)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	1,337	359,345	268.77	0	(1,191)	0	(2,002)		(2,002)	(811)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOHB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	932	249,189	267.37	0	(998)	0	(1,700)		(1,700)	(702)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	04/19/2024	9	9,507	1056	0	(37,512)	0	(36,143)		(36,143)	1,369	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2023	06/21/2024	9	9,732	1081	0	(35,163)	0	(36,269)		(36,269)	(1,106)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	12	12,319	1027	87,144	0	0	(38,785)		(38,785)	39,974	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2022	09/21/2023	10	10,039	1004	58,720	0	0	(24,003)		(24,003)	36,565	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOAR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2022	11/21/2023	10	10,027	1003	61,080	0	0	(38,280)		(38,280)	33,059	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	947	1,015,014	1072	0	(48,201)	0	(23,395)		(23,395)	24,806	0	0	0	0		0001
MSCI Emerging Markets 9MCSSOAR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	823	918,575	1116	0	(43,539)	0	(7,512)		(7,512)	36,027	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	1,023	953,160	931.73	63,557	0	0	(82,495)		(82,495)	24,309	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	53,377	0	0	(31)		(31)	25,799	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	49,881	0	0	(735)		(735)	26,035	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/19/2023	05/21/2024	1,141	1,201,108	1053	0	(58,194)	0	(53,461)		(53,461)	4,732	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	934	958,172	1026	0	(47,555)	0	(46,668)		(46,668)	886	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOJX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/12/2023	05/14/2024	1	4,315	4315	0	(26,670)	0	(43,954)		(43,954)	(17,284)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOUJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2023	03/21/2024	19	78,876	4151	0	(356,402)	0	(995,982)		(995,982)	(639,580)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOQY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2022	12/21/2023	86	361,897	4208	2,133,660	0	0	(3,468,729)		(3,468,729)	(1,577,074)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOGB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/14/2022	10/13/2023	3	11,400	3800	94,593	0	0	(213,764)		(213,764)	(97,523)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOQA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2022	10/20/2023	29	112,933	3894	1,075,349	0	0	(1,824,727)		(1,824,727)	(847,528)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/21/2023	04/19/2024	84	378,465	4506	0	(1,371,468)	0	(2,397,019)		(2,397,019)	(1,025,551)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOGF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2022	11/14/2023	3	12,642	4214	90,072	0	0	(109,253)		(109,253)	(51,264)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOTH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2023	02/21/2024	23	95,377	4147	0	(698,648)	0	(1,161,218)		(1,161,218)	(462,570)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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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 9SWXSOEF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2022	07/14/2023	13	53,118	4086	321,321	0	0	(482,194)		(482,194)	(271,631)	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	1,138,786	0	0	(1,996,518)		(1,996,518)	(976,249)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOIR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	1	4,102	4102	0	(27,591)	0	(55,850)		(55,850)	(28,259)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	90	366,456	4072	2,574,630	0	0	(4,200,172)		(4,200,172)	(2,017,869)	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	2,399,900	0	0	(4,078,009)		(4,078,009)	(2,037,856)	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	675,171	0	0	(659,461)		(659,461)	(364,425)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	20	90,571	4529	0	(571,040)	0	(644,337)		(644,337)	(73,297)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOKH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2023	06/14/2024	1	4,668	4668	0	(20,009)	0	(23,065)		(23,065)	(3,056)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOJV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/12/2023	05/14/2024	18	80,595	4478	0	(324,918)	0	(583,535)		(583,535)	(258,617)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	62	283,294	4569	0	(945,252)	0	(1,674,968)		(1,674,968)	(729,716)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	97	418,097	4310	0	(1,872,391)	0	(3,365,765)		(3,365,765)	(1,493,374)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	1	4,415	4415	0	(24,904)	0	(29,194)		(29,194)	(4,290)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOJD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/14/2023	04/12/2024	22	98,401	4473	0	(430,386)	0	(663,418)		(663,418)	(233,032)	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	247,608	0	0	(203,942)		(203,942)	(108,351)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOPY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2022	10/20/2023	38	149,236	3927	1,345,466	0	0	(2,274,657)		(2,274,657)	(1,064,747)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOIB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2023	02/14/2024	3	13,118	4373	0	(77,862)	0	(96,862)		(96,862)	(19,000)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	3	12,796	4265	0	(72,429)	0	(112,884)		(112,884)	(40,455)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOUH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	31	129,847	4189	0	(515,840)	0	(1,532,766)		(1,532,766)	(1,016,926)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOIP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2023	03/14/2024	2	8,364	4182	0	(46,926)	0	(98,808)		(98,808)	(51,882)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	34	141,350	4157	0	(924,018)	0	(1,596,163)		(1,596,163)	(672,145)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	21	86,537	4121	0	(613,515)	0	(1,049,735)		(1,049,735)	(436,220)	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	198,702	0	0	(346,704)		(346,704)	(171,135)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	12	55,537	4628	0	(273,840)	0	(311,616)		(311,616)	(37,776)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSORE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	27	108,676	4025	918,054	0	0	(1,509,756)		(1,509,756)	(677,180)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOUF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2023	03/21/2024	82	357,777	4363	0	(619,756)	0	(2,957,803)		(2,957,803)	(2,338,047)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOGZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2022	12/14/2023	1	4,180	4180	32,138	0	0	(41,998)		(41,998)	(19,215)	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	367,864	0	0	(371,378)		(371,378)	(182,446)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOTF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	34	142,216	4183	0	(963,186)	0	(1,617,247)		(1,617,247)	(654,061)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	88	418,757	4759	0	(1,433,784)	0	(1,641,447)		(1,641,447)	(207,663)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXFSORA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	13	53,510	4116	380,263	0	0	(624,549)		(624,549)	(283,131)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOFZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/14/2022	10/13/2023	17	65,798	3870	479,740	0	0	(1,098,417)		(1,098,417)	(510,854)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSORC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2022	12/21/2023	40	162,352	4059	1,288,120	0	0	(2,119,158)		(2,119,158)	(954,978)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/21/2023	04/19/2024	19	81,459	4287	0	(533,577)	0	(838,135)		(838,135)	(304,558)	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	55,498	0	0	(86,925)		(86,925)	(48,532)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	1	4,269	4269	0	(23,955)	0	(37,343)		(37,343)	(13,388)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOSI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	16	67,363	4210	0	(389,392)	0	(681,954)		(681,954)	(292,562)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOTD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2023	02/21/2024	12	50,808	4234	0	(306,132)	0	(521,756)		(521,756)	(215,624)	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	845,936	0	0	(1,485,510)		(1,485,510)	(720,742)	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	1,149,576	0	0	(1,058,561)		(1,058,561)	(579,865)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOVZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/21/2024	29	127,208	4386	0	(719,548)	0	(1,139,917)		(1,139,917)	(420,369)	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	733,195	0	0	(293,180)		(293,180)	(118,160)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFSOWN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2023	06/21/2024	43	196,435	4568	0	(1,126,385)	0	(1,275,780)		(1,275,780)	(149,395)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	25	107,816	4313	0	(545,575)	0	(848,391)		(848,391)	(302,816)	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	2,017,900	0	0	(3,438,517)		(3,438,517)	(1,717,581)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOHR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/13/2023	01/12/2024	1	4,183	4183	0	(28,454)	0	(44,311)		(44,311)	(15,857)	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	1,021,558	0	0	(345,757)		(345,757)	(117,426)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOGO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/21/2023	06/21/2024	10,379	49,502,848	4770	0	(1,624,426)	0	(1,878,573)		(1,878,573)	(254,147)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOXW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	1,251	5,482,332	4382	0	(294,016)	0	(463,884)		(463,884)	(169,868)	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	308,530	0	0	(18,714)		(18,714)	22,147	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	1,164	4,872,213	4186	360,194	0	0	(460,389)		(460,389)	(215,283)	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	52,933	0	0	(7,075)		(7,075)	1,295	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023	1,451	5,666,953	3906	387,972	0	0	(889,949)		(889,949)	(417,532)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOXS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	2,077	9,388,808	4520	0	(351,796)	0	(560,407)		(560,407)	(208,611)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOYU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/19/2023	05/21/2024	9,620	44,057,099	4580	0	(1,543,147)	0	(2,535,872)		(2,535,872)	(992,725)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	13,396	54,796,338	4091	3,676,964	0	0	(6,026,294)		(6,026,294)	(2,901,117)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOUZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	02/14/2023	02/14/2024	2,053	9,276,932	4519	0	(372,530)	0	(454,299)		(454,299)	(81,769)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOCY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/21/2023	03/21/2024	1,171	4,971,410	4245	0	(287,430)	0	(526,694)		(526,694)	(239,264)	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 9SRBS0JW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	2,258	9,585,165	4245	0	(452,345)	0	(1,003,406)		(1,003,406)	(551,061)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0VI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	202	860,805	4261	57,013	0	0	(71,360)		(71,360)	(32,454)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2022	07/14/2023	1,455	5,997,568	4122	335,461	0	0	(487,685)		(487,685)	(274,859)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	104	475,804	4575	0	(26,495)	0	(29,814)		(29,814)	(3,319)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	3,125	13,474,438	4312	802,456	0	0	(887,367)		(887,367)	(405,824)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2023	05/21/2024	944	4,193,475	4442	0	(217,111)	0	(334,145)		(334,145)	(117,034)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	3,417	14,124,545	4134	1,148,744	0	0	(1,504,031)		(1,504,031)	(702,806)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	7,720	33,085,450	4286	2,014,803	0	0	(2,413,775)		(2,413,775)	(1,111,423)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	11,241	49,090,459	4367	0	(2,209,392)	0	(3,741,227)		(3,741,227)	(1,531,835)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	39	172,260	4417	0	(8,561)	0	(13,274)		(13,274)	(4,714)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	1,308	5,613,007	4291	326,858	0	0	(313,639)		(313,639)	(151,316)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	2,000	9,494,640	4747	0	(331,128)	0	(374,179)		(374,179)	(43,050)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0YO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	2,171	9,742,167	4487	0	(373,221)	0	(689,362)		(689,362)	(316,141)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0KC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2023	03/21/2024	10,407	45,511,268	4373	0	(1,890,356)	0	(3,677,518)		(3,677,518)	(1,787,163)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024	15,967	69,139,345	4330	0	(2,983,129)	0	(5,297,171)		(5,297,171)	(2,314,042)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0WG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/13/2023	01/12/2024	3,024	13,181,646	4359	0	(586,506)	0	(919,498)		(919,498)	(332,992)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0KG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/21/2023	04/19/2024	11,635	52,542,147	4516	0	(1,942,907)	0	(3,240,958)		(3,240,958)	(1,298,051)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0UT	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	12/14/2022	12/14/2023	2,164	9,424,004	4355	513,874	0	0	(605,563)		(605,563)	(267,392)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ZO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	251	1,171,163	4666	0	(51,589)	0	(58,147)		(58,147)	(6,558)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2023	617	2,766,554	4484	174,258	0	0	(42,661)		(42,661)	(7,664)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	7,430	32,224,727	4337	0	(1,567,266)	0	(2,638,884)		(2,638,884)	(1,071,618)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0UU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	2,831	11,604,977	4099	1,003,632	0	0	(1,330,619)		(1,330,619)	(620,206)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0YQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	355	1,561,262	4398	0	(77,132)	0	(134,657)		(134,657)	(57,525)	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	2,573,243	0	0	(1,447,374)		(1,447,374)	(612,779)	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	1,910,404	0	0	(1,124,685)		(1,124,685)	(495,304)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/14/2023	02/14/2024	1,809	8,076,353	4465	0	(373,896)	0	(465,711)		(465,711)	(91,815)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0YW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/19/2023	05/21/2024	1,800	7,826,256	4348	0	(511,561)	0	(757,589)		(757,589)	(246,029)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1DW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2023	9,014	41,450,609	4598	2,052,312	0	0	(214,056)		(214,056)	118,157	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 9SBCS1DY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2023	6,014	27,591,631	4588	1,396,755	0	0	(159,344)		(159,344)	71,507	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	13,441	56,821,828	4228	3,189,299	0	0	(5,207,542)		(5,207,542)	(2,365,297)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1FM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	11,711	50,420,891	4305	2,950,410	0	0	(3,475,760)		(3,475,760)	(1,589,502)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOXU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	237	1,036,517	4373	0	(57,500)	0	(88,059)		(88,059)	(30,558)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOUA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2022	08/14/2023	1,325	6,167,425	4655	295,617	0	0	(12,872)		(12,872)	23,657	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOCQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/21/2022	10/20/2023	1,081	4,301,753	3979	352,289	0	0	(595,137)		(595,137)	(281,713)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1GK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	2,891	12,504,500	4325	0	(772,662)	0	(1,192,867)		(1,192,867)	(420,205)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOFV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	2,242	9,599,840	4282	0	(410,604)	0	(932,414)		(932,414)	(521,811)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOJU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	39	163,170	4184	0	(9,013)	0	(19,212)		(19,212)	(10,199)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOZM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	2,265	10,776,462	4758	0	(363,610)	0	(411,591)		(411,591)	(47,982)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOVG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2022	12/14/2023	1,546	6,664,110	4311	399,293	0	0	(485,638)		(485,638)	(218,281)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1EI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	261	1,093,556	4190	77,618	0	0	(85,560)		(85,560)	(42,997)	0	0	0	0		0001
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										48,333,561	(35,857,987)	0	(121,118,777)	XXX	(121,118,777)	(52,677,330)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										48,333,561	(35,857,987)	0	(121,118,777)	XXX	(121,118,777)	(52,677,330)	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										48,333,561	(35,857,987)	0	(121,118,777)	XXX	(121,118,777)	(52,677,330)	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										48,333,561	(35,857,987)	0	(121,118,777)	XXX	(121,118,777)	(52,677,330)	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	4.86629	0	0	106,785	0		0	0	0	0	0	30,787		88.79
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	(258,755)	404,059	(50,490)	36,774		36,774	0	0	0	0	0		88.79
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	5.37914	0	0	111,835	0		0	0	0	0	0	30,969		91.78

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)
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	(270,614)	395,719	(51,143)	36,015		36,015	0	0	0	0	0		91.78
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	5.26029	0	0	151,594	0		0	0	0	0	0	37,870		93.08
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	(297,830)	111,788	(72,488)	10,174		10,174	0	0	0	0	0		93.08
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	5.32071	0	0	111,276	0		0	0	0	0	0	13,778		83.15
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	(144,930)	404,015	(48,353)	36,770		36,770	0	0	0	0	0		83.15
CASH MARGIN				JPM 8I5DZWZKVSZI1NUHU748	06/30/2023	06/30/2023	0	0		0	0	0	1,004,387		1,004,387	0	0	0	0	0		
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										(972,129)	1,315,581	259,016	1,124,120	XXX	1,124,120	0	0	0	0	113,404	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(972,129)	1,315,581	259,016	1,124,120	XXX	1,124,120	0	0	0	0	113,404	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										(972,129)	1,315,581	259,016	1,124,120	XXX	1,124,120	0	0	0	0	113,404	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										(972,129)	1,315,581	259,016	1,124,120	XXX	1,124,120	0	0	0	0	113,404	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										129,861,278	39,783,707	259,016	104,239,262	XXX	104,239,262	36,553,218	0	0	0	113,404	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										129,861,278	39,783,707	259,016	104,239,262	XXX	104,239,262	36,553,218	0	0	0	113,404	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2023 The change in fair value of the derivative hedging instrument is 99.9% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU3	11	2,468,538	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCLQOF39	06/13/2023	4,416.5000	4,488.2500	667,002	667,002	39,463	0	0	0	39,463	123,200	0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												667,002	667,002	39,463	0	0	0	39,463	123,200	XXX	XXX
1579999999. Subtotal - Long Futures												667,002	667,002	39,463	0	0	0	39,463	123,200	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												667,002	667,002	39,463	0	0	0	39,463	123,200	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												667,002	667,002	39,463	0	0	0	39,463	123,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	426,271	405,393	627,539
Total Net Cash Deposits	426,271	405,393	627,539

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2023 The change in fair value of the derivative hedging instrument is 99.9% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(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	96,225,076	(60,200,782)	96,225,076	96,225,076	(60,200,782)	96,225,076	123,200	123,200
Bank of America EYKN6V0ZCB8VD9IULB80	Y	Y	1,315,000	0	2,503,425	(1,059,862)	128,563	2,503,425	(1,059,862)	128,563	0	0
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	0	0	37,014,774	(17,239,996)	19,774,778	37,014,774	(17,239,996)	19,774,778	0	0
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	Y	Y	3,980,985	0	4,082,871	(58,952)	42,934	4,082,871	(58,952)	42,934	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	9,229,000	0	19,367,884	(9,645,006)	493,878	19,367,884	(9,645,006)	493,878	0	0
RBC Capital Markets ES7IP3U3RHIGC71XBU11	Y	Y	15,874,000	0	33,463,677	(16,457,269)	1,132,408	33,463,677	(16,457,269)	1,132,408	0	0
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	10,938,000	0	24,282,465	(12,937,334)	407,131	24,282,465	(12,937,334)	407,131	0	0
UBS 5493001KJTIIGC8Y1R12	Y	Y	590,000	0	1,864,917	(1,121,831)	153,086	1,864,917	(1,121,831)	153,086	0	0
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	Y	3,370,000	0	6,095,831	(2,397,745)	328,086	6,095,831	(2,397,745)	328,086	0	0
0299999999. Total NAIC 1 Designation			45,296,985	0	128,675,844	(60,917,995)	22,460,864	128,675,844	(60,917,995)	22,460,864	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	1,124,120	0	1,124,120	1,124,120	0	1,124,120	113,404	0
0999999999 - Gross Totals			45,296,985	0	226,025,040	(121,118,777)	119,810,060	226,025,040	(121,118,777)	119,810,060	236,604	123,200
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					226,025,040	(121,118,777)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	91282C-GG-0	US TRESURY 4 1/8% Due 01/31/2023 JJ31	395,782	402,000	400,026	01/31/2025	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash		CASH	627,539	627,539	627,539		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash		CASH	1,007,603	1,007,603	1,007,603		V
CBOE	529900RLNSGA90UPEH54	Cash		CASH	103,025	103,025	103,025		V
0199999999 - Total					2,133,948	2,140,167	2,138,193	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America	EYKN6V0ZCB8VD9IULB80	Cash		CASH	1,315,000	1,315,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Cash		CASH	3,980,985	3,980,985	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash		CASH	9,229,000	9,229,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Cash		CASH	15,874,000	15,874,000	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		CASH	10,938,000	10,938,000	XXX		V
UBS	5493001KJTIIGC8Y1R12	Cash		CASH	590,000	590,000	XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash		CASH	3,370,000	3,370,000	XXX		V
0299999999 - Total					45,296,985	45,296,985	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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BNY-Mellon	Pittsburgh, PA		0.000	0	0	268,486	532,218	357,893	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	998,796	1,138,181	905,894	XXX
JP Morgan Chase	New York, NY		0.000	0	0	15,465,747	(8,964,911)	(3,652,927)	XXX
State Street Bank	Boston, MA		0.000	0	0	139,512	269,580	240,773	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	4,627	8,338	9,396	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	16,877,168	(7,016,594)	(2,138,971)	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	16,877,168	(7,016,594)	(2,138,971)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total - Cash		XXX	XXX	0	0	16,877,568	(7,016,194)	(2,138,571)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-70-0	Blackrock Fed fund # 0081		06/30/2023	0.000		233,461,131	0	121,163
38141W-32-3	Goldman Sachs Financial Square		06/20/2023	0.000		3,393,500	0	34,623
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						236,854,631	0	155,786
38141W-27-3	Goldman Sachs Financial Square		06/08/2023	0.000		2,514,799	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						2,514,799	0	0
8609999999 - Total Cash Equivalents						239,369,430	0	155,786