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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

Genworth Life and Annuity Insurance Company

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 65536 Employer's ID Number 54-0283385

Organized under the Laws of Virginia, State of Domicile or Port of Entry VA

Country of Domicile United States of America

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

Incorporated/Organized 03/21/1871 Commenced Business 04/01/1871

Statutory Home Office 6610 West Broad Street (Street and Number), Richmond, VA, US 23230 (City or Town, State, Country and Zip Code)

Main Administrative Office 6610 West Broad Street (Street and Number)
Richmond, VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Mail Address 6604 West Broad Street (Street and Number or P.O. Box), Richmond, VA, US 23230 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6604 West Broad Street (Street and Number)
Richmond, VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Internet Website Address www.genworth.com

Statutory Statement Contact Kathryn Howard (Name), 804-662-2722 (Area Code) (Telephone Number)
ComplianceARCoe.genworth@genworth.com (E-mail Address), 804-922-5547 (FAX Number)

OFFICERS

President & CEO	Brian Keith Haendiges	Treasurer	Lisa Jones Baldyga
Secretary	Vidal Joaquin Torres Jr	Controller	Keith Allen Willingham

OTHER

Vidal Joaquin Torres Jr, SVP & General Counsel	Thomas Joseph McInerney, Sr Vice President	Angela Rene Simmons, SVP & Chief Financial Officer
Michael Powers, SVP & Chief Information Officer	Gregory Scott Karawan, Sr Vice President	Kelly Alison Saltzaber, SVP & Chief Investment Officer
Jerome Thomas Upton, Sr Vice President		

DIRECTORS OR TRUSTEES

Gregory Scott Karawan	Thomas Joseph McInerney	Brian Keith Haendiges
Eleanor Lynne Kitzman	James Joseph Buddle	Jose Daniel Saenz
Kelly Alison Saltzaber	Jerome Thomas Upton	

State of Virginia
County of Powhatan 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.

Brian Haendiges (Signed on 2023/08/08 10:07:43 -8:00)	Vidal Torres (Signed on 2023/08/08 10:07:43 -8:00)	Keith Willingham (Signed on 2023/08/08 10:07:43 -8:00)
Brian Keith Haendiges	Vidal Joaquin Torres Jr.	Keith Allen Willingham
President & CEO	SVP & Secretary	Vice President & Controller

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

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

Kathryn R Howard (Signed on 2023/08/08 10:07:43 -8:00)

Kathryn Howard

April 30, 2025

Kathryn Ruth Howard
Registration # 7564584
Electronic Notary Public
Commonwealth of Virginia
My commission expires the 30 day of Apr 2025

Notary Stamp 2023/08/08 10:07:43 PST C95DA57555B4

Notarial act performed by audio-visual communication

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	9,506,457,877		9,506,457,877	9,787,820,756
2. Stocks:				
2.1 Preferred stocks	14,691,889	500,000	14,191,889	14,411,150
2.2 Common stocks	173,387,977	4,080,226	169,307,751	163,383,113
3. Mortgage loans on real estate:				
3.1 First liens	1,700,565,904		1,700,565,904	1,745,517,181
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ...... encumbrances)	11,394,370		11,394,370	11,739,370
4.2 Properties held for the production of income (less $ ...... encumbrances)			0	0
4.3 Properties held for sale (less $ ...... encumbrances)			0	0
5. Cash ($ (74,187,601)), cash equivalents ($ 301,504,714) and short-term investments ($ 7,000,000)	234,317,113		234,317,113	215,285,443
6. Contract loans (including $ ...... premium notes)	448,206,563	5,497,622	442,708,941	441,413,709
7. Derivatives	15,629,107		15,629,107	8,200,308
8. Other invested assets	142,654,014	24,921	142,629,093	141,459,896
9. Receivables for securities	8,588,435	633,628	7,954,807	9,504,812
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,255,893,249	10,736,397	12,245,156,852	12,538,735,738
13. Title plants less $ ...... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	115,812,442		115,812,442	118,833,536
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	55,685,788		55,685,788	63,963,150
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ...... earned but unbilled premiums)	293,108,089	1,922	293,106,167	283,593,257
15.3 Accrued retrospective premiums ($ ......) and contracts subject to redetermination ($ ......)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	83,713,019	30,007,463	53,705,556	51,422,427
16.2 Funds held by or deposited with reinsured companies	314,162,626		314,162,626	350,162,626
16.3 Other amounts receivable under reinsurance contracts	11,873,134		11,873,134	15,405,794
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	486,421,592	402,598,996	83,822,596	100,704,190
19. Guaranty funds receivable or on deposit	6,079,144		6,079,144	6,459,736
20. Electronic data processing equipment and software	830,260	830,260	0	0
21. Furniture and equipment, including health care delivery assets ($ ......)	60,269	60,269	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	2,546,685		2,546,685	128,174
24. Health care ($ ......) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	20,991,932	10,784,166	10,207,766	10,714,655
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,647,178,229	455,019,473	13,192,158,756	13,540,123,283
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,249,373,777		4,249,373,777	4,135,323,264
28. Total (Lines 26 and 27)	17,896,552,006	455,019,473	17,441,532,533	17,675,446,547
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. Miscellaneous receivables	6,525,882	37,282	6,488,600	6,469,338
2502. Premium tax refunds receivable	1,921,976		1,921,976	2,398,616
2503. Business services agreement receivable	1,797,190		1,797,190	1,846,701
2598. Summary of remaining write-ins for Line 25 from overflow page	10,746,884	10,746,884	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,991,932	10,784,166	10,207,766	10,714,655

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,784,778,081 less $ included in Line 6.3 (including $ 718,185,226 Modco Reserve)	9,784,778,081	10,061,322,840
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	528,463	528,460
3.	Liability for deposit-type contracts (including $ Modco Reserve)	472,409,627	561,614,244
4.	Contract claims:		
	4.1 Life	86,757,984	102,075,176
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid	276,037	281,578
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 $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,996 accident and health premiums	5,507,037	5,134,591
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 4,265,216 assumed and $ 138,559,941 ceded	142,825,157	153,765,199
	9.4 Interest Maintenance Reserve	37,552,632	42,762,385
10.	Commissions to agents due or accrued-life and annuity contracts $ 214,862 , accident and health $ 146 and deposit-type contract funds $	215,008	4,619
11.	Commissions and expense allowances payable on reinsurance assumed	90,448	84,680
12.	General expenses due or accrued	634,448	1,477,291
13.	Transfers to Separate Accounts due or accrued (net) (including $ 97,796 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,428,480)	(8,390,224)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,324,028	7,550,433
15.1	Current federal and foreign income taxes, including $ (2,129,390) on realized capital gains (losses)	27,575,491	20,287,905
15.2	Net deferred tax liability		
16.	Unearned investment income	6,026,204	5,311,074
17.	Amounts withheld or retained by reporting entity as agent or trustee	18,023,803	17,843,753
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	15,200,019	19,705,523
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	120,053,321	109,544,601
	24.02 Reinsurance in unauthorized and certified ($) companies	13,253,863	12,377,950
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,142,885,093	1,164,731,714
	24.04 Payable to parent, subsidiaries and affiliates	8,995,506	10,176,531
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	504,424,333	476,974,314
	24.08 Derivatives	779,500	565,000
	24.09 Payable for securities	1,288,662	64,000
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	4,545,000	2,245,000
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,391,521,265	12,768,038,637
27.	From Separate Accounts Statement	4,249,373,777	4,135,323,264
28.	Total liabilities (Lines 26 and 27)	16,640,895,042	16,903,361,901
29.	Common capital stock	25,651,000	25,651,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,456,618,456	1,456,618,456
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(681,631,965)	(710,184,810)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	774,986,491	746,433,646
38.	Totals of Lines 29, 30 and 37	800,637,491	772,084,646
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	17,441,532,533	17,675,446,547
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral	4,545,000	2,245,000
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,545,000	2,245,000
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
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)	0	0

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	89,059,384	94,250,574	180,497,012
2.	Considerations for supplementary contracts with life contingencies	11,900,096	14,722,951	26,547,265
3.	Net investment income	279,061,750	289,268,339	570,721,126
4.	Amortization of Interest Maintenance Reserve (IMR)	1,599,386	2,302,079	4,517,366
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	54,827,063	71,508,182	124,797,711
7.	Reserve adjustments on reinsurance ceded	(47,332,553)	(44,402,676)	(89,289,376)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	39,428,179	44,645,386	85,445,916
	8.2 Charges and fees for deposit-type contracts	2,416	2,105	9,611
	8.3 Aggregate write-ins for miscellaneous income	12,626,600	11,203,832	23,585,483
9.	Totals (Lines 1 to 8.3)	441,172,321	483,500,772	926,832,114
10.	Death benefits	168,829,136	197,051,328	388,094,815
11.	Matured endowments (excluding guaranteed annual pure endowments)	716,910	1,027,170	1,786,453
12.	Annuity benefits	164,379,493	165,691,003	331,340,789
13.	Disability benefits and benefits under accident and health contracts	2,103,353	2,201,999	4,488,468
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	280,499,524	303,144,664	586,320,318
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	7,604,068	8,576,904	16,349,599
18.	Payments on supplementary contracts with life contingencies	10,008,590	9,059,114	19,046,397
19.	Increase in aggregate reserves for life and accident and health contracts	(283,948,266)	7,129,320	(472,100,237)
20.	Totals (Lines 10 to 19)	350,192,808	693,881,502	875,326,602
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	19,377,968	22,852,581	42,471,609
22.	Commissions and expense allowances on reinsurance assumed	24,288,666	24,625,186	47,741,152
23.	General insurance expenses and fraternal expenses	66,106,927	92,287,179	168,029,273
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,758,539	10,637,552	21,484,110
25.	Increase in loading on deferred and uncollected premiums	1,784,980	(34,322,189)	11,533,284
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(171,778,952)	(173,317,906)	(335,633,418)
27.	Aggregate write-ins for deductions	23,202,472	23,931,270	47,510,965
28.	Totals (Lines 20 to 27)	323,933,408	660,575,175	878,463,577
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	117,238,913	(177,074,403)	48,368,537
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	117,238,913	(177,074,403)	48,368,537
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	26,927,083	(47,775,463)	(32,059,869)
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)	90,311,830	(129,298,940)	80,428,406
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,160,729) (excluding taxes of $ (959,718) transferred to the IMR)	(43,484,308)	(25,646,853)	(83,529,364)
35.	Net income (Line 33 plus Line 34)	46,827,522	(154,945,793)	(3,100,958)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	772,084,646	864,579,614	864,579,614
37.	Net income (Line 35)	46,827,522	(154,945,793)	(3,100,958)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,877,612)	(9,677,827)	75,871,113	160,383,513
39.	Change in net unrealized foreign exchange capital gain (loss)	1,153,500	(2,031,000)	(1,211,000)
40.	Change in net deferred income tax	14,977,304	3,050,880	(13,399,358)
41.	Change in nonadmitted assets	(27,598,823)	(35,158,093)	(4,788,261)
42.	Change in liability for reinsurance in unauthorized and certified companies	(875,913)	(16,152,118)	(12,373,210)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(10,508,720)	5,671,952	5,047,352
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			0
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			0
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(14,868,661)	(28,556,861)	(45,295,930)
52.	Dividends to stockholders	0		0
53.	Aggregate write-ins for gains and losses in surplus	29,124,463	(75,866,569)	(177,757,116)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	28,552,845	(228,116,489)	(92,494,968)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	800,637,491	636,463,125	772,084,646
	DETAILS OF WRITE-INS			
08.301.	Fund manager rebates	4,976,046	6,145,605	11,375,503
08.302.	Interest income on funds withheld	7,230,858	4,975,054	12,107,188
08.303.	Miscellaneous income	419,696	83,173	102,792
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	12,626,600	11,203,832	23,585,483
2701.	Interest expense on funds withheld	23,193,442	23,874,858	47,454,553
2702.	Modco adjustment on reinsurance assumed	9,030	56,412	56,412
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	23,202,472	23,931,270	47,510,965
5301.	Special tax allocation agreement with Genworth Financial		(75,866,569)	(177,757,116)
5302.	Prior period correction - Cross-entity term conversions, net of deferred tax of $8,590,505	32,316,661		
5303.	Prior period correction - Incorrect coding for term conversion correction, net of deferred tax of $848,559	(3,192,198)		
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)	29,124,463	(75,866,569)	(177,757,116)

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	120,475,948	97,256,309	210,134,636
2. Net investment income	273,903,610	286,006,297	559,139,274
3. Miscellaneous income	80,683,044	54,399,968	116,253,415
4. Total (Lines 1 to 3)	475,062,602	437,662,574	885,527,325
5. Benefit and loss related payments	601,112,729	646,230,993	1,257,634,731
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(170,740,696)	(173,880,932)	(335,146,397)
7. Commissions, expenses paid and aggregate write-ins for deductions	119,968,594	150,259,163	276,366,466
8. Dividends paid to policyholders	5,541	2,300	2,761
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	29,186,448	4,172,167	(19,634,321)
10. Total (Lines 5 through 9)	579,532,616	626,783,691	1,179,223,240
11. Net cash from operations (Line 4 minus Line 10)	(104,470,014)	(189,121,117)	(293,695,915)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	321,690,152	513,855,586	848,359,190
12.2 Stocks	8,421,600	1,261,836	14,261,836
12.3 Mortgage loans	44,950,792	134,001,620	219,424,388
12.4 Real estate	0	0	2,247,715
12.5 Other invested assets	158,638	74,628	1,152,768
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	201,183	(1,440,400)	18,004,932
12.8 Total investment proceeds (Lines 12.1 to 12.7)	375,422,365	647,753,270	1,103,450,829
13. Cost of investments acquired (long-term only):			
13.1 Bonds	42,422,923	112,410,752	276,319,753
13.2 Stocks	366,028	299,368	1,347,356
13.3 Mortgage loans	0	136,693,408	211,804,476
13.4 Real estate	0	0	0
13.5 Other invested assets	0	505,598	21,502,811
13.6 Miscellaneous applications	57,103,847	29,920,965	73,000,182
13.7 Total investments acquired (Lines 13.1 to 13.6)	99,892,798	279,830,091	583,974,578
14. Net increase (or decrease) in contract loans and premium notes	479,344	(16,865,055)	(21,298,180)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	275,050,223	384,788,234	540,774,431
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	(127,104,703)	(67,756,145)	(139,981,067)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(24,443,836)	(30,970,911)	(61,120,618)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(151,548,539)	(98,727,056)	(201,101,685)
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)	19,031,670	96,940,061	45,976,831
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	215,285,443	169,308,612	169,308,612
19.2 End of period (Line 18 plus Line 19.1)	234,317,113	266,248,673	215,285,443

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

20.0001. Securities exchanges bond proceeds (Line 12.1)	(57,732,546)	(77,800,678)	(108,725,093)
20.0002. Securities exchanges bonds acquired (Line 13.1)	(57,732,546)	(77,800,678)	(108,725,093)
20.0003. Tax sharing agreement transfer of taxes payable (Line 9)	(11,667,398)	(8,177,965)	(22,559,219)
20.0004. Tax sharing agreement transfer of taxes payable (Line 12.2)	(6,844,521)	(108,764,517)	(364,508,280)
20.0005. Tax sharing agreement transfer of taxes payable (Line 13.2)	(18,511,919)	(41,075,913)	(209,310,383)
20.0006. Tax sharing agreement transfer of taxes payable (Line 16.6)	0	(75,866,569)	(177,757,116)
20.0007. Interest capitalization (Line 2)	(4,073,210)	(4,086,370)	(8,128,475)
20.0008. Interest capitalization (Line 13.1)	(4,073,210)	(4,086,370)	(8,128,475)

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	18,988	21,998	40,423
2. Ordinary life insurance	467,977,619	497,706,595	956,215,619
3. Ordinary individual annuities	9,936,410	7,707,429	12,604,966
4. Credit life (group and individual)			0
5. Group life insurance	894,750	852,391	2,129,513
6. Group annuities	201,002	217,106	459,349
7. A & H - group	1,018	981	1,886
8. A & H - credit (group and individual)			0
9. A & H - other	15,569,664	15,606,318	31,023,005
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	494,599,451	522,112,818	1,002,474,761
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	494,599,451	522,112,818	1,002,474,761
14. Deposit-type contracts	5,000,000	0	0
15. Total (Lines 13 and 14)	499,599,451	522,112,818	1,002,474,761
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 THE FINANCIAL STATEMENTS

NOTES TO THE FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Genworth Life and Annuity Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the Commonwealth of Virginia State Corporation Commission Bureau of Insurance (the "Virginia Bureau").

The Commonwealth of Virginia requires insurance companies domiciled in the state to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") subject to any deviations prescribed or permitted by the Virginia Bureau.

A reconciliation of the Company's net income (loss) and capital and surplus between NAIC SAP and practices prescribed or permitted by the Virginia Bureau is shown below:

	SSAP #	F/S Page	F/S Line #	June 30, 2023	December 31, 2022
NET INCOME (LOSS)					
(1) Company state basis (Page 4, Line 35, Columns 1&2)	XXX	XXX	XXX	$ 46,827,522	$ (3,100,958)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 46,827,522	$ (3,100,958)
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1&2)	XXX	XXX	XXX	$ 800,637,491	$ 772,084,646
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 800,637,491	$ 772,084,646

C. Accounting Policy

(6) Loan-backed bonds and structured securities ("LBaSS") other than non-agency residential mortgage-backed securities are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, in which case they are carried at fair value. Amortization of LBaSS is based on prepayment assumptions that are updated at least annually. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities except for securities for which the Company recorded other-than-temporary impairment ("OTTI") charges. For impaired securities, the Company stops amortization until the security begins performing as anticipated, at which time the Company applies the prospective methodology for amortization.

D. Going Concern

The Company's management does not have any doubts about the Company's ability to continue as a going concern within one year from the date the statutory financial statements were issued.

Note 2 - Accounting Changes and Corrections of Errors

Corrections of Errors

During 2023, the Company recorded a prior period correction related to historical reinsurance impacts on cross-entity term conversions. To record this correction, the Company recorded a reinsurance receivable from Genworth Life Insurance Company ("GLIC") of $40,907,166 and decreased net deferred tax assets by $8,590,505, with an offsetting decrease of $32,316,661 to unassigned deficit, in accordance with Statutory Statements Statement of Statutory Accounting Principles ("SSAP") No. 3, *Accounting Changes and Corrections of Errors*.

During 2023, the Company also recorded a prior period correction related to incorrect coding of a correction to term conversions. To record this correction, the Company recorded a reinsurance receivable from GLIC of $3,363,410, increased the aggregate reserves for life contracts by $7,404,167 and increased net deferred tax assets by $848,559, with an offsetting increase of $3,192,198 to unassigned deficit, in accordance with SSAP No. 3.

Note 3 - Business Combinations and Goodwill

None

Note 4 - Discontinued Operations

None

NOTES TO THE FINANCIAL STATEMENTS

Note 5 - Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/asset-backed structured securities were obtained from third-party providers, broker dealer research reports or internal estimates.

(2) The Company had no loaned-backed securities with recognized OTTI where the Company had the intent to sell or does not have the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis as of June 30, 2023.

(3) The Company had no loan-backed securities which recognized OTTI as of June 30, 2023.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) as of June 30, 2023:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ 11,127,198
2.	12 months or longer	110,362,094

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

1.	Less than 12 months	$ 300,330,321
2.	12 months or longer	720,008,705

(5) The Company regularly evaluates securities in an unrealized loss position for OTTI. For debt securities, the Company considers all available information relevant to the collectability of the security, including information about past events, current conditions, and reasonable and supportable forecasts, when developing the estimate of cash flows expected to be collected. More specifically for mortgage-backed and asset-backed securities, the Company also utilizes performance indicators of the underlying assets including defaults or delinquency rates, loans to collateral value ratio, third-party credit enhancements, current levels of subordination, vintage and other relevant characteristics of the security or underlying assets to develop the Company's estimate of cash flows. Estimating the cash flows expected to be collected is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. Where possible, this data is benchmarked against third-party sources.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. Real Estate

None

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

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

None

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

The Company has special tax sharing agreements with River Lake Insurance Company VI ("RLIC VI") and River Lake Insurance Company X ("RLIC X"). Under these special tax sharing agreements, the Company is obligated to receive or make payments on behalf of these companies for Federal income tax amounts receivable or payable by those companies pursuant to the Tax Allocation Agreement. The tax payments made by the Company on behalf of these companies are accounted for as deemed capital contributions. The tax payments received by the Company on behalf of these companies are accounted for as deemed dividends. As of June 30, 2023, the Company recorded the following related to the these agreements:

	Tax receivable (payable)	Common stock increase (decrease)
RLIC VI[1]	$ (10,269,044)	$ 10,269,044
RLIC X[1]	(1,398,354)	1,398,354

[1]The Company carries RLIC VI and RLIC X at zero; therefore, the change in common stock of affiliates ultimately impacts unassigned surplus.

The Company also has a Special Tax Allocation Agreement with Genworth Financial, Inc. ("Genworth") whereby the Company agreed to settle intercompany taxes under the terms of the overall Tax Allocation Agreement of the Genworth Consolidated Group as if the Company and RLIC VI and RLIC X continued to calculate tax reserves under Model Regulation 830 for U.S. federal income tax purposes, notwithstanding that the consolidated group filed its U.S. federal income tax return limiting the tax reserve based upon the Net GAAP Liability shown on the statutory annual statements of RLIC VI and RLIC X. The purpose of the Special Tax Allocation Agreement between the Company and Genworth is to defer the recognition of tax expense and related intercompany tax settlements by the Company until the time at which the Company would have recognized the expense absent the change in the Permitted Practices for RLIC VI and RLIC X. As of June 30, 2023, the Company did not record an amount related to this agreement.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

On January 6, 2023, RLIC VI returned contributed capital to the Company of $5,000,000 in cash.

In April 2023, the Company received $44,270,576 in cash from GLIC to settle the reinsurance receivables discussed in Note 2.

NOTES TO THE FINANCIAL STATEMENTS

Note 11 - Debt

B. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of Federal Home Loan Bank of Atlanta ("FHLB Atlanta"). Through its membership, the Company has periodically issued funding agreements to FHLB Atlanta. As of June 30, 2023, the amount of funding agreements outstanding with FHLB Atlanta was $100,000,000 which related to the total liabilities of $100,201,363, of which $201,363 was accrued interest. As of December 31, 2022, the amount of funding agreements outstanding with FHLB Atlanta was $150,000,000 which related to total liabilities of $150,287,000, of which $287,000 was accrued interest. The Company uses these funds for liquidity management and asset-liability management in an investment spread strategy, consistent with its other investment spread programs. The Company records the funds under SSAP No. 52, *Deposit Type Contracts*, consistent with its accounting for other deposit type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB Atlanta for use in general operations would be accounted for under SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. The tables below indicate the amount of FHLB Atlanta stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Atlanta as of June 30, 2023 and December 31, 2022. The Company has determined the actual or estimated maximum borrowing capacity in accordance with FHLB Atlanta regulatory and or specific borrowing limits.

(2) The tables below indicate the amount of FHLB Atlanta stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Atlanta as of June 30, 2023 and December 31, 2022.

FHLB Capital Stock

a. Aggregate totals

1. As of June 30, 2023:

	1 Total (2+3)	2 General account	3 Separate account
(a) Membership stock – Class A	$ —	$ —	$ —
(b) Membership stock – Class B	8,837,800	8,837,800	—
(c) Activity stock	4,250,000	4,250,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	13,087,800	13,087,800	—
(f) Actual or estimated borrowing capacity as determined by the insurer	750,000,000	XXX	XXX

2. As of December 31, 2022:

	1 Total (2+3)	2 General account	3 Separate account
(a) Membership stock – Class A	$ —	$ —	$ —
(b) Membership stock – Class B	9,921,900	9,921,900	—
(c) Activity stock	6,375,000	6,375,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	16,296,900	16,296,900	—
(f) Actual or estimated borrowing capacity as determined by the insurer	750,000,000	XXX	XXX

b. Membership stock (Class A and B) eligible and not eligible for redemption as of June 30, 2023:

			Eligible for redemption			
Membership stock	1 Current year total (2+3+4+5+6)	2 Not eligible for redemption	3 Less than 6 months	4 6 months to less than 1 year	5 1 to less than 3 years	6 3 to 5 years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	8,837,800	8,837,800	—	—	—	—

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount pledged as of June 30, 2023 and December 31, 2022:

	Fair value	Carrying value	Aggregate total borrowing
1.Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 278,107,768	$ 281,741,844	$ 100,000,000
2. Current year general account total collateral pledged	278,107,768	281,741,844	100,000,000
3. Current year separate accounts total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	281,377,688	286,456,854	150,000,000

b. Maximum amount pledged during reporting period ending June 30, 2023 and December 31, 2022:

	Fair value	Carrying value	Amount borrowed at time of maximum collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 291,923,445	$ 285,747,310	$ 100,000,000
2. Current year general account maximum collateral pledged	291,923,445	285,747,310	100,000,000
3. Current year separate accounts maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	510,230,158	404,235,991	150,000,000

(4) Borrowing from FHLB

a. Amount as of the reporting date

1. As of June 30, 2023:

	1 Total (2+3)	2 General account	3 Separate accounts	4 Funding agreements reserves established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	100,000,000	100,000,000	—	$ 100,201,363
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	**$ 100,000,000**	**$ 100,000,000**	**$ —**	**$ 100,201,363**

2. As of December 31, 2022:

	1 Total (2+3)	2 General account	3 Separate accounts	4 Funding agreements reserves established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	150,000,000	150,000,000	—	$ 150,287,000
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	**$ 150,000,000**	**$ 150,000,000**	**$ —**	**$ 150,287,000**

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum amount during reporting period ending June 30, 2023:

	1 Total (2+3)	2 General account	3 Separate accounts
1. Debt	$ —	$ —	$ —
2. Funding agreements	100,000,000	100,000,000	—
3. Other	—	—	—
4. Aggregate total (Lines 1+2+3)	**$ 100,000,000**	**$ 100,000,000**	**$ —**

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

The Company has no employees; however, it is allocated costs for services provided by employees of affiliated companies.

A. Defined Benefit Plan

The Company does not have any employees.

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

No significant change.

Note 14 - Liabilities, Contingencies and Assessments

In January 2021, the Company was named as a defendant in a putative class action lawsuit pending in the United States District Court for the District of Oregon captioned *Patsy H. McMillan, Individually and On Behalf Of All Others Similarly Situated, v. Genworth Life and Annuity Insurance Company*. Plaintiff seeks to represent life insurance policyholders, alleging that the Company impermissibly calculated cost of insurance rates to be higher than that permitted by her policy. The complaint asserts claims for breach of contract, conversion, and declaratory and injunctive relief, and seeks damages in excess of $5,000,000. On February 10, 2023, the parties reached an agreement in principle to settle the action for an immaterial amount. On April 14, 2023, the action was dismissed on stipulation.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

None

C. Wash Sales

None

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

None

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

None

NOTES TO THE FINANCIAL STATEMENTS

Note 20 - Fair Value Measurements

All assets and liabilities carried at fair value are classified and disclosed in one of the following three categories:

- Level 1—Quoted prices for identical instruments in active markets.
- Level 2—Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.
- Level 3—Instruments whose significant value drivers are unobservable.

Refer to No. 4 below for discussion of valuation techniques.

A. Fair Value Classifications

(1) The following table sets forth the Company's assets and liabilities that were measured at fair value as of June 30, 2023:

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					
Commercial mortgage backed	$ —	$ 120,027	$ —	$ —	$ 120,027
Total bonds	—	120,027	—	—	120,027
Perpetual Preferred Stock					
Industrial and miscellaneous	—	12,968,550	1,223,339	—	14,191,889
Total preferred stock	—	12,968,550	1,223,339	—	14,191,889
Common stocks					
Industrial and miscellaneous	28,056,410	—	13,087,800	—	41,144,210
Total common stock	28,056,410	—	13,087,800	—	41,144,210
Cash equivalents					
Money market mutual funds	301,504,714	—	—	—	301,504,714
Total cash equivalents	301,504,714	—	—	—	301,504,714
Derivative assets					
Equity index options	—	—	14,940,607	—	14,940,607
Total derivatives	—	—	14,940,607	—	14,940,607
Separate account assets	4,230,249,601	12,698,367	—	—	4,242,947,968
Total assets at fair value/NAV	**$ 4,559,810,725**	**$ 25,786,944**	**$ 29,251,746**	**$ —**	**$ 4,614,849,415**

The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 2022:

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					
Commercial mortgage backed	$ —	$ 128,820	$ —	$ —	$ 128,820
Total bonds	—	128,820	—	—	128,820
Perpetual Preferred Stock					
Industrial and miscellaneous	—	13,159,540	1,251,610	—	14,411,150
Total preferred stock	—	13,159,540	1,251,610	—	14,411,150
Common stocks					
Industrial and miscellaneous	28,391,856	—	16,296,900	—	44,688,756
Total common stock	28,391,856	—	16,296,900	—	44,688,756
Cash equivalents					
Money market mutual funds	276,750,696	—	—	—	276,750,696
Total cash equivalents	276,750,696	—	—	—	276,750,696
Derivative assets					
Equity index options	—	—	5,717,961	—	5,717,961
Total derivatives	—	—	5,717,961	—	5,717,961
Separate account assets	4,115,661,400	7,534,214	—	—	4,123,195,614
Total assets at fair value/NAV	**$ 4,420,803,952**	**$ 20,822,574**	**$ 23,266,471**	**$ —**	**$ 4,464,892,997**

NOTES TO THE FINANCIAL STATEMENTS

(2) Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of June 30, 2023:

Description	Beginning balance as of March 31, 2023	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 as of June 30, 2023
a. Assets:										
Preferred and Common stock	$ 16,431,688	$ —	$ —	$ —	$ 4,451	$ 212,500	$ —	$ (2,337,500)	$ —	$ 14,311,139
Derivatives	9,724,442	—	—	(917,078)	5,324,296	2,397,355	—	(1,588,408)	—	14,940,607
Total Assets	**$ 26,156,130**	**$ —**	**$ —**	**$ (917,078)**	**$ 5,328,747**	**$ 2,609,855**	**$ —**	**$ (3,925,908)**	**$ —**	**$ 29,251,746**

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of December 31, 2022:

Description	Beginning balance as of January 1, 2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net loss	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of December 31, 2022
a. Assets:										
Preferred and common stocks	$ 17,890,296	$ —	$ —	$ 16,841	$ (426,904)	$ 750,000	$ —	$ (681,723)	$ —	$ 17,548,510
Derivatives	41,863,747	—	—	(2,942,789)	(17,128,418)	13,409,563	—	(29,484,142)	—	5,717,961
Separate account assets	1,041,760	—	—	—	(41,760)	—	—	—	(1,000,000)	—
Total Assets	**$ 60,795,803**	**$ —**	**$ —**	**$ (2,925,948)**	**$ (17,597,082)**	**$ 14,159,563**	**$ —**	**$ (30,165,865)**	**$ (1,000,000)**	**$ 23,266,471**

Realized and unrealized gains (losses) on Level 3 assets and liabilities are primarily reported in either net income (loss) or change in net unrealized capital gains (losses) based on the appropriate accounting treatment for the instrument.

Purchases, sales, issuances and settlements represent the activity that occurred during the period that results in a change of the asset or liability but does not represent changes in fair value for the instruments held at the beginning of the period. Such activity primarily consists of purchases and settlements of derivative instruments.

There were no gains or losses for the year included in net income (loss) attributable to unrealized gains (losses) related to assets still held as of the reporting date.

(3) Transfers Between Levels

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting period.

(4) Valuation Techniques and Inputs

The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

The valuation of cross currency swaps is determined using an income approach. The primary inputs into the valuation represent the forward interest rate swap curve and foreign currency exchange rates, both of which are considered an observable input, and results in the derivative being classified as Level 2.

The valuation of equity index options is determined using an income approach. The primary inputs into the valuation represent forward interest rate volatility and time value component associated with the optionality in the derivative, which are considered significant unobservable inputs in most instances. The equity index volatility surface is determined based on market information that is not readily observable and is developed based upon inputs received from several third-party sources. Accordingly, these options are classified as Level 3.

The fair value of financial futures is based on the closing exchange prices. Accordingly, these financial futures are classified as Level 1.

The fair value of the majority of separate account assets is based on the quoted prices of the underlying fund investments and, therefore represents Level 1 pricing. The remaining separate account assets represent Level 2 and 3 pricing, as defined above.

NOTES TO THE FINANCIAL STATEMENTS

C. Aggregate Fair Value of All Financial Instruments

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of June 30, 2023:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Net asset value (NAV)	Not practicable (Carrying value)
Bonds	$ 8,685,707,653	$ 9,506,457,877	$ —	$ 7,977,816,350	$ 707,891,303	$ —	$ —
Preferred and common stocks	55,336,099	55,336,099	28,056,410	12,968,550	14,311,139	—	—
Separate account assets	4,242,947,968	4,242,947,969	4,230,249,601	12,698,367	—	—	—
Mortgage loans	1,552,499,011	1,700,565,904	—	—	1,552,499,011	—	—
Short-term investments	6,917,260	7,000,000	—	—	6,917,260	—	—
Cash equivalents	301,504,714	301,504,714	301,504,714	—	—	—	—
Other invested assets	112,257,140	126,553,704	—	112,257,140	—	—	—
Derivative assets	18,642,993	15,629,107	—	3,702,386	14,940,607	—	—
Derivative liabilities	626,131		—	626,131	—	—	—

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of December 31, 2022:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Net asset value (NAV)	Not practicable (Carrying value)
Bonds	$ 8,873,164,056	$ 9,787,820,756	$ —	$ 8,113,847,002	$ 759,317,054	$ —	$ —
Preferred and common stocks	59,099,906	59,099,906	28,391,856	13,159,540	17,548,510	—	—
Separate account assets	4,128,368,315	4,128,368,315	4,115,661,400	12,706,915	—	—	—
Mortgage loans	1,577,694,885	1,745,517,181	—	—	1,577,694,885	—	—
Cash equivalents	276,750,696	276,750,696	276,750,696	—	—	—	—
Other invested assets	111,864,807	125,090,443	—	111,864,807	—	—	—
Derivative assets	9,507,210	7,345,462	—	3,789,249	5,717,961	—	—
Derivative liabilities	209,955		—	209,955	—	—	—

D. None

E. None

Note 21 - Other Items

None

Note 22 - Events Subsequent

There were no other material events that occurred subsequent to June 30, 2023. Subsequent events have been considered through August 14, 2023, the date on which the statutory financial statements were issued.

Note 23 - Reinsurance

On March 6, 2019, Scottish Re US Inc. ("Scottish Re"), a reinsurance company domiciled in Delaware, was ordered into receivership for the purposes of rehabilitation by the Court of Chancery of the State of Delaware. On May 3, 2023, the Receiver concluded that Scottish Re should be liquidated and expects to file a petition to liquidate within 45 days. On July 13, 2023, the Receiver filed a Motion for Entry of a Liquidation and Injunction Order. On July 18, 2023, the Court entered a Liquidation and Injunction Order; however, how the payment of claims will be resolved remains unclear. Total ceded reserves to Scottish Re were $12,979,653 as of June 30, 2023. As of June 30, 2023, reinsurance recoverable included $29,941,609 related to Scottish Re, but the Company nonadmitted the full amount as it was over 90 days past due and recorded an unauthorized reinsurance liability of $13,244,523. The Company will continue to monitor the developments related to the liquidation.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

None

NOTES TO THE FINANCIAL STATEMENTS

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2022 were $368,094 for the Company's accident and health line of business. As of June 30, 2023, $49,019 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $367,955 as of June 30, 2023. Therefore, there has been $48,880 of unfavorable prior year development from December 31, 2022 to June 30, 2023. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

   As of June 30, 2023, the Company did not have any retrospectively rated policies.

B. The Company did not have any significant changes in methodologies or assumptions used to calculate the liability for unpaid claims and claim adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

None

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

None

Note 29 - Participating Policies

None

Note 30 - Premium Deficiency Reserves

None

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 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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. 0001276520

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
N/A		

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 [ ] N/A [X]
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. 12/31/2018

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. 12/31/2018

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). 06/04/2020

6.4 By what department or departments?
Virginia ....

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 [X] No [ ] N/A [ ]

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

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
Capital Brokerage Corporation	Richmond, VA				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:
N/A

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).
N/A

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).
N/A

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: $ 2,546,685

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: $ 14,939,032

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	$ 0	$ 0
14.22	Preferred Stock	$ 500,000	$ 500,000
14.23	Common Stock	$ 123,275,392	$ 132,243,767
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 25,058	$ 24,921
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 123,800,450	$ 132,768,688
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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
The Bank of New York Mellon	One Wall Street New York, NY 10286
Federal Home Loan Bank of Atlanta	1475 Peachtree Street, N.E. Atlanta, GA 30309

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)
N/A		

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
N/A			

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
Western Asset Management Company, LLC	U
Managed Internally	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
110441	Western Asset Management Company, LLC	549300C5A561UXUICN46	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 [X] No [ ]

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$1,700,565,904
1.14 Total Mortgages in Good Standing	$1,700,565,904
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
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	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
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)	$1,700,565,904
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$0

2. Operating Percentages:

2.1 A&H loss percent	466.400 %
2.2 A&H cost containment percent	48.200 %
2.3 A&H expense percent excluding cost containment expenses	10,230.100 %

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	$
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	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-3194128	04/01/2023	Allied World Assurance Company Limited	BMU	CAT/G; CAT/I	OL	Unauthorized		
00000	AA-1127200	04/01/2023	Lloyd's Underwriter Syndicate No. 1200 WSM	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1126510	04/01/2023	Lloyd's Underwriter Syndicate No. 0510 KLN	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1120096	04/01/2023	Lloyd's Underwriter Syndicate No. 1880 TMK	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1128623	04/01/2023	Lloyd's Underwriter Syndicate No 2623 AFB	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1128001	04/01/2023	Lloyd's Underwriter Syndicate No 0623 AFB	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1126004	04/01/2023	Lloyd's Underwriter Syndicate No. 4444 CNP	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1126006	04/01/2023	Lloyd's Underwriter Syndicate No. 4472 LIB	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
21113	13-5459190	04/01/2023	United States Fire Insurance Company	DE	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
16535	36-4233459	04/01/2023	Zurich American Insurance Company	NY	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1128987	04/01/2023	Lloyd's Underwriter Syndicate No. 2987 BRT	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1120198	04/01/2023	Lloyd's Underwriter Syndicate No. 1618 KII	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1120179	04/01/2023	Lloyd's Underwriter Syndicate No. 2988 BRT	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		
00000	AA-1120064	04/01/2023	Lloyd's Underwriter Syndicate No. 1919 CVS	GBR	CAT/G; CAT/I	OL	AUTHORIZED/RECIPROCAL		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

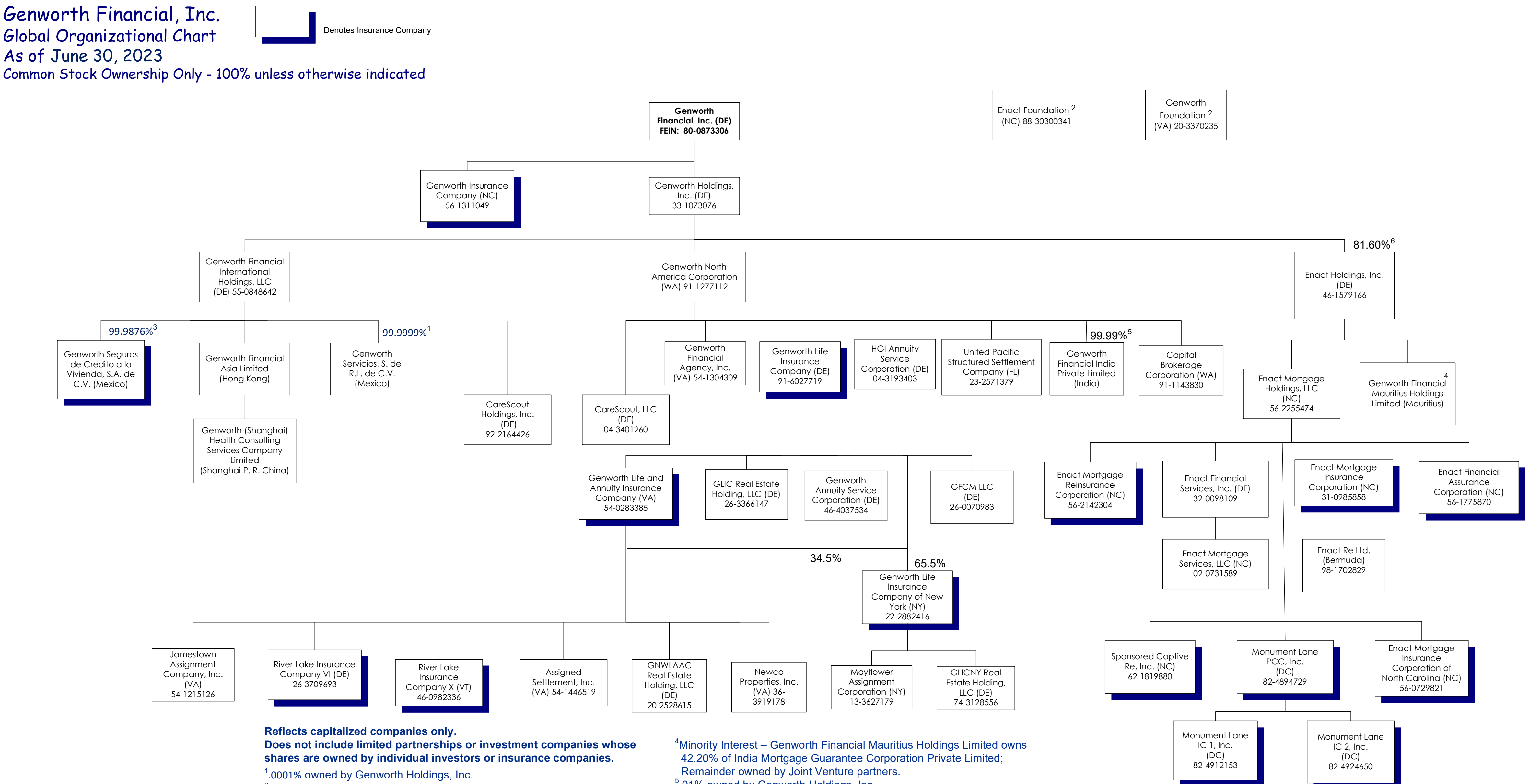
		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	6,075,524	41,304	8,605	0	6,125,433	0
2. Alaska AK	L	456,807	0	3,260	0	460,067	0
3. Arizona AZ	L	8,117,360	718,330	45,772	0	8,881,462	0
4. Arkansas AR	L	2,685,025	26,234	15,945	0	2,727,204	0
5. California CA	L	52,634,958	552,334	345,039	0	53,532,331	0
6. Colorado CO	L	8,747,238	101,536	32,394	0	8,881,168	0
7. Connecticut CT	L	9,443,620	59,201	54,241	0	9,557,062	0
8. Delaware DE	L	1,406,832	0	43,855	0	1,450,687	0
9. District of Columbia DC	L	836,747	300	0	0	837,047	0
10. Florida FL	L	29,267,101	260,658	1,400,124	0	30,927,883	0
11. Georgia GA	L	15,658,220	589,354	52,670	0	16,300,244	5,000,000
12. Hawaii HI	L	2,602,930	19,083	4,030	0	2,626,043	0
13. Idaho ID	L	2,685,773	5,500	1,607	0	2,692,880	0
14. Illinois IL	L	16,666,770	323,768	56,894	0	17,047,432	0
15. Indiana IN	L	6,850,684	75,829	81,174	0	7,007,687	0
16. Iowa IA	L	5,635,377	8,600	20,783	0	5,664,760	0
17. Kansas KS	L	6,785,654	11,881	36,150	0	6,833,685	0
18. Kentucky KY	L	4,449,785	3,679,926	6,151	0	8,135,862	0
19. Louisiana LA	L	5,784,342	32,652	18,084	0	5,835,078	0
20. Maine ME	L	3,096,870	5,768	23,929	0	3,126,567	0
21. Maryland MD	L	10,653,688	82,724	70,200	0	10,806,612	0
22. Massachusetts MA	L	13,814,096	182,267	45,205	0	14,041,568	0
23. Michigan MI	L	13,389,798	303,682	91,014	0	13,784,494	0
24. Minnesota MN	L	17,571,671	10,500	36,713	0	17,618,884	0
25. Mississippi MS	L	3,937,043	3,918	10,250	0	3,951,211	0
26. Missouri MO	L	9,545,065	759,121	54,065	0	10,358,251	0
27. Montana MT	L	1,722,150	1,388	166,576	0	1,890,114	0
28. Nebraska NE	L	5,156,721	148,498	144,546	0	5,449,765	0
29. Nevada NV	L	3,070,058	3,600	22,116	0	3,095,774	0
30. New Hampshire NH	L	3,267,300	36,000	219,668	0	3,522,968	0
31. New Jersey NJ	L	15,711,235	448,669	9,279,792	0	25,439,696	0
32. New Mexico NM	L	1,971,759	4,050	1,404	0	1,977,213	0
33. New York NY	N	4,336,503	60,282	120,252	0	4,517,037	0
34. North Carolina NC	L	18,592,170	83,420	93,792	0	18,769,382	0
35. North Dakota ND	L	2,080,874	500	36,491	0	2,117,865	0
36. Ohio OH	L	19,111,770	139,629	183,683	0	19,435,082	0
37. Oklahoma OK	L	3,563,375	22,615	7,723	0	3,593,713	0
38. Oregon OR	L	4,966,776	50,792	55,961	0	5,073,529	0
39. Pennsylvania PA	L	22,434,283	169,758	401,824	0	23,005,865	0
40. Rhode Island RI	L	1,816,529	25,498	20,681	0	1,862,708	0
41. South Carolina SC	L	10,284,110	14,808	85,650	0	10,384,568	0
42. South Dakota SD	L	1,906,694	0	49,348	0	1,956,042	0
43. Tennessee TN	L	10,572,530	377,881	30,922	0	10,981,333	0
44. Texas TX	L	30,329,143	331,624	157,381	0	30,818,148	0
45. Utah UT	L	4,647,141	45,183	131,990	0	4,824,314	0
46. Vermont VT	L	1,249,705	0	1,837,123	0	3,086,828	0
47. Virginia VA	L	20,507,993	117,796	66,726	0	20,692,515	0
48. Washington WA	L	11,225,591	100,204	59,414	0	11,385,209	0
49. West Virginia WV	L	1,772,661	1,660	8,138	0	1,782,459	0
50. Wisconsin WI	L	7,732,216	96,089	20,282	0	7,848,587	0
51. Wyoming WY	L	810,301	3,000	60,580	0	873,881	0
52. American Samoa AS	N	3,007	0	0	0	3,007	0
53. Guam GU	N	15,477	0	0	0	15,477	0
54. Puerto Rico PR	N	22,219	0	0	0	22,219	0
55. U.S. Virgin Islands VI	N	25,032	0	0	0	25,032	0
56. Northern Mariana Islands MP	N	5,316	0	0	0	5,316	0
57. Canada CAN	N	11,277	0	0	0	11,277	0
58. Aggregate Other Aliens OT	XXX	29,922	0	1,870	0	31,792	0
59. Subtotal	XXX	467,750,816	10,137,414	15,822,087	0	493,710,317	5,000,000
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	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	2,113,956	0	140,404	0	2,254,360	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	469,864,772	10,137,414	15,962,491	0	495,964,677	5,000,000
96. Plus Reinsurance Assumed	XXX	114,361,235	3,802,025	95,366	0	118,258,626	0
97 Totals (All Business)	XXX	584,226,007	13,939,439	16,057,857	0	614,223,303	5,000,000
98. Less Reinsurance Ceded	XXX	511,321,790	598,521	16,045,224	0	527,965,535	0
99. Totals (All Business) less Reinsurance Ceded	XXX	72,904,217	13,340,918	12,633	0	86,257,768	5,000,000
DETAILS OF WRITE-INS							
58001. ZZZ-Other Alien	XXX	29,922		1,870		31,792	
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	29,922	0	1,870	0	31,792	0
9401.	XXX						
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	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
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 7

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.

[1].0001% owned by Genworth Holdings, Inc.
[2]No shareholders.
[3]0.0124% owned by Genworth Holdings, Inc.

[4]Minority Interest – Genworth Financial Mauritius Holdings Limited owns 42.20% of India Mortgage Guarantee Corporation Private Limited; Remainder owned by Joint Venture partners.
[5].01% owned by Genworth Holdings, Inc.
[6]~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	54-1446519				Assigned Settlement, Inc.	VA	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	91-1143830				Capital Brokerage Corporation	WA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3401260				CareScout, LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
							CareScout Holdings, Inc.	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	37095	56-1775870				Enact Financial Assurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	32-0098109				Enact Financial Services, Inc.	DE	NIA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Genworth Holdings, Inc.1	Ownership	81.600	Genworth Financial, Inc.	NO	1
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Publicly Owned	Ownership	18.400	Genworth Financial, Inc.	NO	
		00000	56-2255474				Enact Mortgage Holdings, LLC	NC	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	38458	31-0985858				Enact Mortgage Insurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	16675	56-0729821				Enact Mortgage Insurance Corporation of North Carolina	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11049	56-2142304				Enact Mortgage Reinsurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	02-0731589				Enact Mortgage Services, LLC	NC	NIA	Enact Financial Services, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	98-1702829				Enact Re Ltd.	BMU	NIA	Enact Mortgage Insurance Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-4037534				Genworth Annuity Service Corporation	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial Asia Limited	HKG	NIA	Genworth Financial International Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	80-0873306		0001276520	NYSE	Genworth Financial, Inc.	DE	UIP	Remainder publicly owned	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth North America Corporation	Ownership	99.990	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth Holdings, Inc.	Ownership	0.010	Genworth Financial, Inc.	NO	
		00000	55-0848642				Genworth Financial International Holdings, LLC	DE	NIA	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial Mauritius Holdings Limited	MUS	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	33-1073076				Genworth Holdings, Inc.	DE	UIP	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	94072	56-1311049				Genworth Insurance Company	NC	IA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	65536	54-0283385				Genworth Life and Annuity Insurance Company	VA	RE	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE	UDP	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life Insurance Company	Ownership	65.500	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life and Annuity Insurance Company	Ownership	34.500	Genworth Financial, Inc.	NO	
		00000	91-1277112				Genworth North America Corporation	WA	UIP	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Financial International Holdings, LLC	Ownership	99.988	Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Holdings, Inc.	Ownership	0.012	Genworth Financial, Inc.	YES	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Financial International Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Holdings, Inc.	Ownership	0.000	Genworth Financial, Inc.	YES	
		00000					Genworth (Shanghai) Health Consulting Services Company Limited	CHN	NIA	Genworth Financial Asia Limited	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-0070983				GFCM LLC	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	

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 *
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		97144	54-1215126				Jamestown Assignment Company, Inc.	VA	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	13-3627179				Mayflower Assignment Corporation	NY	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	00000	82-4894729				Monument Lane PCC, Inc.	DC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	00000	82-4912153				Monument Lane IC 1, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	00000	82-4924650				Monument Lane IC 2, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	36-3919178				Newco Properties, Inc.	VA	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	13569	26-3709693				River Lake Insurance Company VI	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	15139	46-0982336				River Lake Insurance Company X	VT	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11365	62-1819880				Sponsored Captive Re, Inc.	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	23-2571379				United Pacific Structured Settlement Company	FL	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	

Asterisk	Explanation
	1~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned

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?	YES
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.	SEE EXPLANATION
	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. The company does not transact this type of business.

2. The company does not transact this type of business.

3. The company does not transact this type of business.

5. The company does not transact this type of business.

6. The company does not transact this type of business.

8. The company is utilizing an ongoing statement of exemption.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 5 5 3 6 2 0 2 3 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 5 5 3 6 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 5 5 3 6 2 0 2 3 4 4 5 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 5 5 3 6 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 5 5 3 6 2 0 2 3 4 4 8 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	10,746,884	10,746,884	0	
2597. Summary of remaining write-ins for Line 25 from overflow page	10,746,884	10,746,884	0	0

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	11,739,370	12,894,642
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		1,782,441
5.	Deduct amounts received on disposals		2,247,715
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	345,000	689,998
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	11,394,370	11,739,370
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	11,394,370	11,739,370

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	1,745,517,181	1,753,138,113
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		211,304,476
	2.2 Additional investment made after acquisition		500,000
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	44,950,792	219,424,388
8.	Deduct amortization of premium and mortgage interest points and commitment fees	485	1,020
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		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)	1,700,565,904	1,745,517,181
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,700,565,904	1,745,517,181
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,700,565,904	1,745,517,181

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	141,484,954	123,404,220
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		10,500,000
	2.2 Additional investment made after acquisition		11,002,811
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	22,319	37,717
5.	Unrealized valuation increase (decrease)	1,393,163	(2,131,421)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	158,638	1,152,768
8.	Deduct amortization of premium and depreciation	87,784	175,605
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	142,654,014	141,484,954
12.	Deduct total nonadmitted amounts	24,921	25,058
13.	Statement value at end of current period (Line 11 minus Line 12)	142,629,093	141,459,896

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	9,970,696,054	10,535,310,174
2.	Cost of bonds and stocks acquired	123,106,626	603,831,060
3.	Accrual of discount	8,811,802	20,586,753
4.	Unrealized valuation increase (decrease)	1,592,768	162,408,702
5.	Total gain (loss) on disposals	(12,209,490)	(633,480)
6.	Deduct consideration for bonds and stocks disposed of	394,867,417	1,339,232,292
7.	Deduct amortization of premium	3,924,698	13,741,756
8.	Total foreign exchange change in book/adjusted carrying value	1,153,500	(1,211,000)
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	178,598	3,377,893
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	9,694,537,743	9,970,696,054
12.	Deduct total nonadmitted amounts	4,580,226	5,081,035
13.	Statement value at end of current period (Line 11 minus Line 12)	9,689,957,517	9,965,615,019

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)	4,979,769,172	27,060,730	97,484,127	53,971,926	4,979,769,172	4,963,317,701	0	4,976,363,098
2. NAIC 2 (a)	4,288,070,648	30,755,656	89,583,081	(49,127,014)	4,288,070,648	4,180,116,209	0	4,423,365,107
3. NAIC 3 (a)	359,985,861	0	5,961,430	(1,517,550)	359,985,861	352,506,881	0	368,571,626
4. NAIC 4 (a)	28,704,472	0	11,306,722	(6,999,721)	28,704,472	10,398,029	0	19,392,105
5. NAIC 5 (a)	0	0	0	6,999,030	0	6,999,030	0	
6. NAIC 6 (a)	125,673	0	5,112	(534)	125,673	120,027	0	128,820
7. Total Bonds	9,656,655,826	57,816,386	204,340,472	3,326,137	9,656,655,826	9,513,457,877	0	9,787,820,756
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	6,028,038	0	0	113,851	6,028,038	6,141,889	0	5,861,150
10. NAIC 3	8,575,000	0	0	(525,000)	8,575,000	8,050,000	0	8,550,000
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	14,603,038	0	0	(411,149)	14,603,038	14,191,889	0	14,411,150
15. Total Bonds and Preferred Stock	9,671,258,864	57,816,386	204,340,472	2,914,988	9,671,258,864	9,527,649,766	0	9,802,231,906

(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 $ 7,000,000 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	7,000,000	XXX	7,000,000	0	123,317

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of short-term investments acquired	7,000,000	
3. Accrual of discount	0	
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	
6. Deduct consideration received on disposals	0	
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,000,000	0
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	7,000,000	0

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)	6,780,461
2.	Cost Paid/(Consideration Received) on additions	5,118,009
3.	Unrealized Valuation increase/(decrease)	10,668,552
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(4,958,207)
6.	Considerations received/(paid) on terminations	1,605,708
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,153,500)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	14,849,607
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	14,849,607

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				854,847
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(2,079,006)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(18,222,955)			
	3.14 Section 1, Column 18, prior year	6,833,470	(25,056,425)	(25,056,425)	
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	(18,222,955)			
	3.24 Section 1, Column 19, prior year plus	6,833,470			
	3.25 SSAP No. 108 adjustments		(25,056,425)	(25,056,425)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(41,585,098)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	(6,833,469)			
	4.22 Amount recognized	(34,751,629)			
	4.23 SSAP No. 108 adjustments		(41,585,098)		
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				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(1,224,159)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(1,224,159)

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	14,849,607	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(1,224,159)	
3.	Total (Line 1 plus Line 2)		13,625,448
4.	Part D, Section 1, Column 6	15,629,107	
5.	Part D, Section 1, Column 7	(2,003,659)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	18,016,862	
8.	Part B, Section 1, Column 13	(1,224,159)	
9.	Total (Line 7 plus Line 8)		16,792,703
10.	Part D, Section 1, Column 9	18,642,994	
11.	Part D, Section 1, Column 10	(1,850,291)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,091,133	
14.	Part B, Section 1, Column 20	51,290,702	
15.	Part D, Section 1, Column 12	54,381,835	
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	276,750,696	255,266,818
2.	Cost of cash equivalents acquired	804,591,269	1,548,038,107
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	779,837,251	1,526,554,229
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)	301,504,714	276,750,696
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	301,504,714	276,750,696

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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
000002953	HOUSTON	TX		01/15/1998	04/11/2023	24,564	0	0	0	0	0	0	24,564	24,564	0	0	0
901000552	SANTEE	CA		05/30/2013	06/02/2023	3,927,552	0	0	0	0	0	0	3,927,552	3,927,552	0	0	0
901000560	MIDDLEBURG HEIGHTS	OH		04/30/2013	06/23/2023	3,266,251	0	0	0	0	0	0	3,266,251	3,266,251	0	0	0
901000563	SAN DIEGO	CA		05/23/2013	05/31/2023	2,586,899	0	0	0	0	0	0	2,586,899	2,586,899	0	0	0
901001480	Duluth	GA		03/29/2018	04/28/2023	1,840,787	0	0	0	0	0	0	1,840,787	1,840,787	0	0	0
0199999. Mortgages closed by repayment						11,646,053	0	0	0	0	0	0	11,646,053	11,646,053	0	0	0
000003423	ATLANTA	GA		06/07/1999		57,787	0	0	0	0	0	0	57,787	57,787	0	0	0
000003798	CHARLOTTE	NC		06/29/2000		61,035	0	0	0	0	0	0	61,035	61,035	0	0	0
000003799	CHARLOTTE	NC		06/29/2000		88,617	0	0	0	0	0	0	88,617	88,617	0	0	0
000003800	GREENSBORO	NC		06/29/2000		46,587	0	0	0	0	0	0	46,587	46,587	0	0	0
000003801	GREENSBORO	NC		06/29/2000		94,925	0	0	0	0	0	0	94,925	94,925	0	0	0
000004847	SEATTLE	WA		11/12/2002		82,632	0	0	0	0	0	0	82,632	82,632	0	0	0
000004898	SEATTLE	WA		07/25/2019		4,084	0	(239)	0	0	(239)	0	3,845	3,845	0	0	0
000004898	SEATTLE	WA		12/02/2002		111,503	0	0	0	0	0	0	111,503	111,503	0	0	0
000005305	HOLBROOK	NY		11/12/2003		104,260	0	0	0	0	0	0	104,260	104,260	0	0	0
000005349	CITY OF INDUSTRY	CA		08/05/2003		26,436	0	0	0	0	0	0	26,436	26,436	0	0	0
000005441	INWOOD	NY		01/01/2007		68,465	0	0	0	0	0	0	68,465	68,465	0	0	0
000005450	SEATTLE	WA		10/15/2003		61,748	0	0	0	0	0	0	61,748	61,748	0	0	0
000005494	HOUSTON	TX		10/20/2003		102,369	0	0	0	0	0	0	102,369	102,369	0	0	0
000005528	VIRGINIA BEACH	VA		01/07/2004		73,331	0	0	0	0	0	0	73,331	73,331	0	0	0
000005621	ROSWELL	GA		02/13/2004		35,861	0	0	0	0	0	0	35,861	35,861	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
000005704	WOODLAND HILLS	CA		06/08/2004		28,966	0	0	0	0	0	0	28,966	28,966	0	0	0
000005753	LOGANVILLE	GA		05/27/2004		53,766	0	0	0	0	0	0	53,766	53,766	0	0	0
000005912	ANAHEIM	CA		11/02/2004		9,022	0	0	0	0	0	0	9,022	9,022	0	0	0
000005936	LYNNWOOD	WA		11/15/2004		42,329	0	0	0	0	0	0	42,329	42,329	0	0	0
000006024	LOUISVILLE	KY		02/15/2005		87,643	0	0	0	0	0	0	87,643	87,643	0	0	0
000006025	LOUISVILLE	KY		02/15/2005		75,558	0	0	0	0	0	0	75,558	75,558	0	0	0
000006032	OMAHA	NE		02/22/2005		170,531	0	0	0	0	0	0	170,531	170,531	0	0	0
000006058	KNOXVILLE	TN		05/16/2005		62,168	0	0	0	0	0	0	62,168	62,168	0	0	0
000006124	ALBUQUERQUE	NM		03/29/2005		20,825	0	0	0	0	0	0	20,825	20,825	0	0	0
000006146	CLERMONT	FL		08/01/2005		48,482	0	0	0	0	0	0	48,482	48,482	0	0	0
000006204	BROOKLYN	NY		06/13/2005		79,807	0	0	0	0	0	0	79,807	79,807	0	0	0
000006245	OAKTON	VA		07/05/2005		84,686	0	0	0	0	0	0	84,686	84,686	0	0	0
000006256	SALT LAKE CITY	UT		01/01/2007		20,877	0	0	0	0	0	0	20,877	20,877	0	0	0
000006259	LAS CRUCES	NM		08/03/2005		36,315	0	0	0	0	0	0	36,315	36,315	0	0	0
000006291	LOS ANGELES	CA		08/24/2005		63,335	0	0	0	0	0	0	63,335	63,335	0	0	0
000006292	LOS ANGELES	CA		08/11/2005		99,521	0	0	0	0	0	0	99,521	99,521	0	0	0
000006306	MERIDIAN	ID		08/22/2005		75,099	0	0	0	0	0	0	75,099	75,099	0	0	0
000006307	MERIDIAN	ID		08/22/2005		55,197	0	0	0	0	0	0	55,197	55,197	0	0	0
000006308	MERIDIAN	ID		08/22/2005		32,576	0	0	0	0	0	0	32,576	32,576	0	0	0
000006369	RIVERSIDE	CA		10/07/2005		78,504	0	0	0	0	0	0	78,504	78,504	0	0	0
000006391	CHARLOTTE	NC		09/20/2005		89,089	0	0	0	0	0	0	89,089	89,089	0	0	0
000006403	GLEN ALLEN	VA		11/18/2005		54,433	0	0	0	0	0	0	54,433	54,433	0	0	0
000006452	Cleveland	TN		01/11/2006		18,869	0	0	0	0	0	0	18,869	18,869	0	0	0
000006492	SOUTHAVEN	MS		11/29/2005		64,732	0	0	0	0	0	0	64,732	64,732	0	0	0
100000009	YUCAIPA	CA		03/08/2006		54,395	0	0	0	0	0	0	54,395	54,395	0	0	0
100000096	OWINGS MILLS	MD		02/15/2006		35,180	0	0	0	0	0	0	35,180	35,180	0	0	0
100000204	SEATTLE	WA		02/15/2006		39,281	0	0	0	0	0	0	39,281	39,281	0	0	0
100000261	SAN BERNARDINO	CA		01/01/2007		36,847	0	0	0	0	0	0	36,847	36,847	0	0	0
100000334	OREGON	OR		07/26/2006		8,469	0	0	0	0	0	0	8,469	8,469	0	0	0
100000477	HOUSTON	TX		08/02/2006		23,908	0	0	0	0	0	0	23,908	23,908	0	0	0
100000832	MANCHESTER	NH		01/18/2007		118,217	0	0	0	0	0	0	118,217	118,217	0	0	0
100000880	PERRIS	CA		04/12/2007		34,364	0	0	0	0	0	0	34,364	34,364	0	0	0
100000881	SAN JACINTO	CA		04/12/2007		31,457	0	0	0	0	0	0	31,457	31,457	0	0	0
100001109	LITCHFIELD	CT		07/23/2007		10,142	0	0	0	0	0	0	10,142	10,142	0	0	0
100001136	SAN DIEGO	CA		07/19/2007		35,781	0	0	0	0	0	0	35,781	35,781	0	0	0
100001194	SUN VALLEY	CA		09/06/2007		68,932	0	0	0	0	0	0	68,932	68,932	0	0	0
100001324	SALINAS	CA		12/17/2007		101,783	0	0	0	0	0	0	101,783	101,783	0	0	0
901000201	ROCKY MOUNT	VA		04/11/2017		86,158	0	0	0	0	0	0	86,158	86,158	0	0	0
901000234	WOODBRIDGE	VA		04/11/2017		22,488	0	0	0	0	0	0	22,488	22,488	0	0	0
901000250	BROOKLYN	NY		07/19/2011		74,468	0	0	0	0	0	0	74,468	74,468	0	0	0
901000265	CAMBRIDGE	MA		06/29/2011		74,909	0	0	0	0	0	0	74,909	74,909	0	0	0
901000268	MIDDLESEX	NJ		04/12/2017		50,460	0	0	0	0	0	0	50,460	50,460	0	0	0
901000274	DEL MAR	CA		07/15/2011		81,000	0	0	0	0	0	0	81,000	81,000	0	0	0
901000298	GULF BREEZE	FL		10/20/2011		41,145	0	0	0	0	0	0	41,145	41,145	0	0	0
901000301	ATLANTA	GA		10/20/2011		30,302	0	0	0	0	0	0	30,302	30,302	0	0	0
901000304	CHINO	CA		11/14/2011		24,875	0	0	0	0	0	0	24,875	24,875	0	0	0
901000315	MINNEAPOLIS	MN		12/28/2011		29,126	0	0	0	0	0	0	29,126	29,126	0	0	0
901000340	ATLANTA	GA		04/05/2012		46,884	0	0	0	0	0	0	46,884	46,884	0	0	0
901000347	CARY	NC		05/24/2012		24,892	0	0	0	0	0	0	24,892	24,892	0	0	0
901000376	ORTING	WA		10/11/2012		111,068	0	0	0	0	0	0	111,068	111,068	0	0	0
901000378	SAN FRANCISCO	CA		08/02/2012		140,154	0	0	0	0	0	0	140,154	140,154	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
901000401	LA PALMA	CA		08/01/2012		127,886	0	0	0	0	0	0	127,886	127,886	0	0	0
901000402	CERRITOS	CA		09/04/2012		35,493	0	0	0	0	0	0	35,493	35,493	0	0	0
901000433	ENGLEWOOD	CO		10/01/2012		60,297	0	0	0	0	0	0	60,297	60,297	0	0	0
901000460	FLUSHING	NY		04/09/2013		105,164	0	0	0	0	0	0	105,164	105,164	0	0	0
901000474	RANCHO DOMINGUEZ	CA		12/14/2012		22,729	0	0	0	0	0	0	22,729	22,729	0	0	0
901000484	ASTORIA	NY		02/27/2013		87,205	0	0	0	0	0	0	87,205	87,205	0	0	0
901000493	WALNUT	CA		01/31/2013		21,855	0	0	0	0	0	0	21,855	21,855	0	0	0
901000495	SHAKOPEE	MN		03/18/2013		41,864	0	0	0	0	0	0	41,864	41,864	0	0	0
901000506	PEMBROKE PINES	FL		03/01/2013		32,683	0	0	0	0	0	0	32,683	32,683	0	0	0
901000508	FAYETTEVILLE	NC		03/20/2013		112,254	0	0	0	0	0	0	112,254	112,254	0	0	0
901000550	QUEENS	NY		04/25/2013		54,247	0	0	0	0	0	0	54,247	54,247	0	0	0
901000562	GERMANTOWN	MD		07/01/2013		146,493	0	0	0	0	0	0	146,493	146,493	0	0	0
901000566	QUINCY	MA		06/03/2013		114,071	0	0	0	0	0	0	114,071	114,071	0	0	0
901000567	CENTENNIAL	CO		05/31/2013		21,419	0	0	0	0	0	0	21,419	21,419	0	0	0
901000582	ESCONDIDO	CA		06/26/2013		106,083	0	0	0	0	0	0	106,083	106,083	0	0	0
901000585	STERLING	VA		07/31/2013		32,826	0	0	0	0	0	0	32,826	32,826	0	0	0
901000607	GARDEN GROVE	CA		08/30/2013		51,256	0	0	0	0	0	0	51,256	51,256	0	0	0
901000618	MEMPHIS	TN		07/31/2013		25,521	0	0	0	0	0	0	25,521	25,521	0	0	0
901000626	TORRANCE	CA		09/26/2013		26,293	0	0	0	0	0	0	26,293	26,293	0	0	0
901000627	New Port Richey	FL		02/05/2015		110,907	0	0	0	0	0	0	110,907	110,907	0	0	0
901000628	PINELLAS PARK	FL		10/07/2013		37,605	0	0	0	0	0	0	37,605	37,605	0	0	0
901000632	WASHINGTON	DC		09/18/2013		40,490	0	0	0	0	0	0	40,490	40,490	0	0	0
901000653	HANOVER	MD		12/06/2013		42,109	0	0	0	0	0	0	42,109	42,109	0	0	0
901000654	OMAHA	NE		12/18/2013		89,268	0	0	0	0	0	0	89,268	89,268	0	0	0
901000657	WOOLWICH	NJ		11/27/2013		28,159	0	0	0	0	0	0	28,159	28,159	0	0	0
901000666	AVON	CT		12/12/2013		34,951	0	0	0	0	0	0	34,951	34,951	0	0	0
901000672	HOUSTON	TX		11/26/2013		103,304	0	0	0	0	0	0	103,304	103,304	0	0	0
901000673	Beltsville	MD		04/01/2014		47,614	0	0	0	0	0	0	47,614	47,614	0	0	0
901000674	Gaithersburg	MD		04/09/2014		24,138	0	0	0	0	0	0	24,138	24,138	0	0	0
901000684	VIRGINIA BEACH	VA		12/12/2013		28,726	0	0	0	0	0	0	28,726	28,726	0	0	0
901000700	ST. LOUIS	MO		02/14/2014		46,520	0	0	0	0	0	0	46,520	46,520	0	0	0
901000707	PARKER	CO		02/19/2014		33,418	0	0	0	0	0	0	33,418	33,418	0	0	0
901000718	LOS ANGELES	CA		03/07/2014		27,808	0	0	0	0	0	0	27,808	27,808	0	0	0
901000720	CORONA	CA		02/27/2014		105,120	0	0	0	0	0	0	105,120	105,120	0	0	0
901000725	Falmouth	MA		04/29/2014		48,570	0	0	0	0	0	0	48,570	48,570	0	0	0
901000732	Las Vegas	NV		04/11/2014		71,816	0	0	0	0	0	0	71,816	71,816	0	0	0
901000734	Germantown	MD		05/22/2014		82,559	0	0	0	0	0	0	82,559	82,559	0	0	0
901000735	Plantation	FL		04/09/2014		61,617	0	0	0	0	0	0	61,617	61,617	0	0	0
901000740	Puyallup	WA		04/24/2014		17,772	0	0	0	0	0	0	17,772	17,772	0	0	0
901000745	Newark	CA		03/28/2014		39,829	0	0	0	0	0	0	39,829	39,829	0	0	0
901000747	Berea	OH		08/18/2014		29,268	0	0	0	0	0	0	29,268	29,268	0	0	0
901000748	Cedar Park	TX		06/18/2014		14,258	0	0	0	0	0	0	14,258	14,258	0	0	0
901000755	Woodbury	MN		07/03/2014		88,887	0	0	0	0	0	0	88,887	88,887	0	0	0
901000756	Vestavia Hills	AL		08/06/2014		37,426	0	0	0	0	0	0	37,426	37,426	0	0	0
901000769	Las Vegas	NV		06/13/2014		54,955	0	0	0	0	0	0	54,955	54,955	0	0	0
901000772	Atlanta	GA		07/25/2014		23,889	0	0	0	0	0	0	23,889	23,889	0	0	0
901000780	Los Alamitos	CA		07/01/2014		17,575	0	0	0	0	0	0	17,575	17,575	0	0	0
901000797	Seattle	WA		07/16/2014		54,031	0	0	0	0	0	0	54,031	54,031	0	0	0
901000802	McLean	VA		09/11/2014		195,209	0	0	0	0	0	0	195,209	195,209	0	0	0
901000829	Winston-Salem	NC		11/25/2014		219,946	0	0	0	0	0	0	219,946	219,946	0	0	0
901000833	Woodbury	MN		09/05/2014		38,655	0	0	0	0	0	0	38,655	38,655	0	0	0

STATEMENT AS OF JUNE 30, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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
901000834	Woodbury	MN		09/05/2014		47,750	0	0	0	0	0	0	47,750	47,750	0	0	0
901000839	St. Charles	IL		11/07/2014		103,737	0	0	0	0	0	0	103,737	103,737	0	0	0
901000859	Kirkland	WA		11/20/2014		29,462	0	0	0	0	0	0	29,462	29,462	0	0	0
901000867	Foley	AL		11/12/2014		78,066	0	0	0	0	0	0	78,066	78,066	0	0	0
901000873	Cincinnati	OH		12/02/2014		38,224	0	0	0	0	0	0	38,224	38,224	0	0	0
901000875	Newport	RI		11/25/2014		19,719	0	0	0	0	0	0	19,719	19,719	0	0	0
901000876	Chicago	IL		12/17/2014		30,075	0	0	0	0	0	0	30,075	30,075	0	0	0
901000880	WESTMINSTER	CA		01/16/2015		28,774	0	0	0	0	0	0	28,774	28,774	0	0	0
901000889	Seattle	WA		12/19/2014		32,142	0	0	0	0	0	0	32,142	32,142	0	0	0
901000907	Clackamas	OR		02/02/2015		84,758	0	0	0	0	0	0	84,758	84,758	0	0	0
901000908	TUALATIN	OR		02/04/2015		50,855	0	0	0	0	0	0	50,855	50,855	0	0	0
901000912	Birmingham	AL		03/24/2015		147,693	0	0	0	0	0	0	147,693	147,693	0	0	0
901000916	Madison	AL		03/17/2015		44,701	0	0	0	0	0	0	44,701	44,701	0	0	0
901000917	West Chester	PA		03/31/2015		35,085	0	0	0	0	0	0	35,085	35,085	0	0	0
901000918	Twinsburg	OH		05/29/2015		31,437	0	0	0	0	0	0	31,437	31,437	0	0	0
901000921	Chandler	AZ		04/17/2015		10,868	0	0	0	0	0	0	10,868	10,868	0	0	0
901000925	Westminister	CO		03/12/2015		38,551	0	0	0	0	0	0	38,551	38,551	0	0	0
901000938	Richmond	VA		08/10/2015		39,061	0	0	0	0	0	0	39,061	39,061	0	0	0
901000947	Little Rock	AR		07/31/2015		14,508	0	0	0	0	0	0	14,508	14,508	0	0	0
901000948	Inglewood	CA		06/01/2015		48,683	0	0	0	0	0	0	48,683	48,683	0	0	0
901000955	Vernon	CA		06/01/2015		16,045	0	0	0	0	0	0	16,045	16,045	0	0	0
901000958	Rochester Hills	MI		08/21/2015		37,115	0	0	0	0	0	0	37,115	37,115	0	0	0
901000963	Washington	DC		04/10/2015		8,684	0	0	0	0	0	0	8,684	8,684	0	0	0
901000967	Melrose Park	IL		07/30/2015		32,561	0	0	0	0	0	0	32,561	32,561	0	0	0
901000968	JACKSONVILLE	FL		05/15/2015		57,869	0	0	0	0	0	0	57,869	57,869	0	0	0
901000980	Largo	FL		05/27/2015		12,495	0	0	0	0	0	0	12,495	12,495	0	0	0
901000983	Northville	MI		06/30/2015		24,349	0	0	0	0	0	0	24,349	24,349	0	0	0
901000987	Corona	CA		07/01/2015		16,531	0	0	0	0	0	0	16,531	16,531	0	0	0
901000989	Miami	FL		11/02/2015		83,607	0	0	0	0	0	0	83,607	83,607	0	0	0
901000991	Arlington	TX		06/18/2015		22,383	0	0	0	0	0	0	22,383	22,383	0	0	0
901000997	Creve Couer	MO		07/15/2015		30,965	0	0	0	0	0	0	30,965	30,965	0	0	0
901001000	Ridley Township	PA		07/31/2015		26,324	0	0	0	0	0	0	26,324	26,324	0	0	0
901001005	Chicago	IL		06/30/2015		50,833	0	0	0	0	0	0	50,833	50,833	0	0	0
901001006	Chicago	IL		08/11/2015		23,255	0	0	0	0	0	0	23,255	23,255	0	0	0
901001010	NASHVILLE	TN		04/11/2017		71,424	0	0	0	0	0	0	71,424	71,424	0	0	0
901001011	Oak Park	IL		09/30/2015		19,078	0	0	0	0	0	0	19,078	19,078	0	0	0
901001012	Hendersonville	TN		09/08/2015		41,789	0	0	0	0	0	0	41,789	41,789	0	0	0
901001016	Chantilly	VA		08/31/2015		21,951	0	0	0	0	0	0	21,951	21,951	0	0	0
901001022	Des Moines	IA		11/30/2015		29,725	0	0	0	0	0	0	29,725	29,725	0	0	0
901001024	Santa Monica	CA		10/14/2015		20,939	0	0	0	0	0	0	20,939	20,939	0	0	0
901001026	LOUISVILLE	KY		09/16/2015		25,958	0	0	0	0	0	0	25,958	25,958	0	0	0
901001034	San Marcos	TX		12/04/2015		17,468	0	0	0	0	0	0	17,468	17,468	0	0	0
901001044	Tigard	OR		12/29/2015		82,395	0	0	0	0	0	0	82,395	82,395	0	0	0
901001046	Houston	TX		10/30/2015		27,665	0	0	0	0	0	0	27,665	27,665	0	0	0
901001048	Harrisburg	NC		01/29/2016		50,119	0	0	0	0	0	0	50,119	50,119	0	0	0
901001050	Indio	CA		10/30/2015		59,792	0	0	0	0	0	0	59,792	59,792	0	0	0
901001052	Scottsdale	AZ		11/04/2015		26,352	0	0	0	0	0	0	26,352	26,352	0	0	0
901001071	Englewood	CO		11/20/2015		32,025	0	0	0	0	0	0	32,025	32,025	0	0	0
901001076	Wyomissing	PA		04/08/2016		33,244	0	0	0	0	0	0	33,244	33,244	0	0	0
901001087	Berwyn	IL		12/11/2015		11,950	0	0	0	0	0	0	11,950	11,950	0	0	0
901001090	Pleasanton	CA		01/29/2016		92,075	0	0	0	0	0	0	92,075	92,075	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
901001105	Wyomissing	PA		04/15/2016		102,621	0	0	0	0	0	0	102,621	102,621	0	0	0
901001106	Shoreline	WA		05/02/2016		105,519	0	0	0	0	0	0	105,519	105,519	0	0	0
901001113	West Chester	OH		04/11/2016		42,750	0	0	0	0	0	0	42,750	42,750	0	0	0
901001114	Saint Paul	MN		03/01/2016		379,138	0	0	0	0	0	0	379,138	379,138	0	0	0
901001118	Charlotte	NC		04/26/2016		52,870	0	0	0	0	0	0	52,870	52,870	0	0	0
901001123	San Jose	CA		04/18/2016		27,622	0	0	0	0	0	0	27,622	27,622	0	0	0
901001128	Vestavia Hills	AL		10/06/2016		62,744	0	0	0	0	0	0	62,744	62,744	0	0	0
901001136	Burbank	CA		06/01/2016		36,761	0	0	0	0	0	0	36,761	36,761	0	0	0
901001142	Deerfield Beach	FL		01/11/2017		91,813	0	0	0	0	0	0	91,813	91,813	0	0	0
901001145	Santa Monica	CA		07/28/2016		31,479	0	0	0	0	0	0	31,479	31,479	0	0	0
901001147	University Park	IL		07/29/2016		30,222	0	0	0	0	0	0	30,222	30,222	0	0	0
901001149	Newington	VA		11/01/2016		50,636	0	0	0	0	0	0	50,636	50,636	0	0	0
901001152	Exton	PA		08/10/2016		84,708	0	0	0	0	0	0	84,708	84,708	0	0	0
901001154	North Aurora	IL		08/18/2016		39,545	0	0	0	0	0	0	39,545	39,545	0	0	0
901001158	Northlake	IL		08/23/2016		19,578	0	0	0	0	0	0	19,578	19,578	0	0	0
901001170	Kent	WA		10/07/2016		33,494	0	0	0	0	0	0	33,494	33,494	0	0	0
901001189	Chicago	IL		11/23/2016		24,898	0	0	0	0	0	0	24,898	24,898	0	0	0
901001208	Draper	UT		01/25/2017		24,152	0	0	0	0	0	0	24,152	24,152	0	0	0
901001222	New Castle	DE		01/31/2017		17,772	0	0	0	0	0	0	17,772	17,772	0	0	0
901001225	Cincinnati	OH		12/30/2016		21,768	0	0	0	0	0	0	21,768	21,768	0	0	0
901001226	Las Vegas	NV		02/01/2017		30,933	0	0	0	0	0	0	30,933	30,933	0	0	0
901001230	Centreville	VA		03/17/2017		90,678	0	0	0	0	0	0	90,678	90,678	0	0	0
901001245	Portland	OR		03/06/2017		37,499	0	0	0	0	0	0	37,499	37,499	0	0	0
901001250	Belleville	MI		03/30/2017		22,672	0	0	0	0	0	0	22,672	22,672	0	0	0
901001255	Greenville	SC		02/28/2017		52,083	0	0	0	0	0	0	52,083	52,083	0	0	0
901001257	Florence	KY		03/16/2017		12,548	0	0	0	0	0	0	12,548	12,548	0	0	0
901001261	Upper Arlington	OH		07/26/2017		38,209	0	0	0	0	0	0	38,209	38,209	0	0	0
901001276	Pensacola	FL		04/27/2017		71,388	0	0	0	0	0	0	71,388	71,388	0	0	0
901001282	Marlton	NJ		05/24/2017		25,761	0	0	0	0	0	0	25,761	25,761	0	0	0
901001283	Rohnert Park	CA		06/15/2017		23,529	0	0	0	0	0	0	23,529	23,529	0	0	0
901001291	Alpharetta	GA		05/18/2017		23,599	0	0	0	0	0	0	23,599	23,599	0	0	0
901001293	Plano	TX		06/07/2017		90,596	0	0	0	0	0	0	90,596	90,596	0	0	0
901001297	Orlando	FL		07/10/2017		52,793	0	0	0	0	0	0	52,793	52,793	0	0	0
901001303	Snellville	GA		10/11/2017		47,716	0	0	0	0	0	0	47,716	47,716	0	0	0
901001307	Gaithersburg	MD		05/23/2017		59,227	0	0	0	0	0	0	59,227	59,227	0	0	0
901001308	Lodi	CA		05/31/2017		65,657	0	0	0	0	0	0	65,657	65,657	0	0	0
901001311	Farmingdale	NY		05/24/2017		21,338	0	0	0	0	0	0	21,338	21,338	0	0	0
901001314	Phoenixville	PA		06/09/2017		19,012	0	0	0	0	0	0	19,012	19,012	0	0	0
901001318	West Jordan	UT		06/02/2017		21,545	0	0	0	0	0	0	21,545	21,545	0	0	0
901001321	Shoreview	MN		06/05/2017		86,785	0	0	0	0	0	0	86,785	86,785	0	0	0
901001323	Highlands	CO		06/20/2017		13,954	0	0	0	0	0	0	13,954	13,954	0	0	0
901001324	Odenton	MD		05/19/2017		30,836	0	0	0	0	0	0	30,836	30,836	0	0	0
901001330	Carlsbad	CA		06/29/2017		7,957	0	0	0	0	0	0	7,957	7,957	0	0	0
901001338	Oakdale	MN		08/10/2017		26,782	0	0	0	0	0	0	26,782	26,782	0	0	0
901001385	Rosedale	MD		12/14/2017		28,586	0	0	0	0	0	0	28,586	28,586	0	0	0
901001392	Creve Coeur	MO		11/13/2017		53,429	0	0	0	0	0	0	53,429	53,429	0	0	0
901001408	Villa Park	IL		12/20/2017		34,607	0	0	0	0	0	0	34,607	34,607	0	0	0
901001411	Chaska	MN		12/19/2017		54,440	0	0	0	0	0	0	54,440	54,440	0	0	0
901001414	Austin	TX		11/28/2017		19,978	0	0	0	0	0	0	19,978	19,978	0	0	0
901001429	Dallas	TX		04/10/2018		40,229	0	0	0	0	0	0	40,229	40,229	0	0	0
901001437	Denver	CO		02/23/2018		56,705	0	0	0	0	0	0	56,705	56,705	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901001451	Hillsboro	OR		01/26/2018		67,022	0	0	0	0	0	0	67,022	67,022	0	0	0
901001453	Thousand Oaks	CA		02/27/2018		13,831	0	0	0	0	0	0	13,831	13,831	0	0	0
901001455	Minneapolis	MN		04/19/2018		70,461	0	0	0	0	0	0	70,461	70,461	0	0	0
901001459	Farmers Branch	TX		03/29/2018		38,713	0	0	0	0	0	0	38,713	38,713	0	0	0
901001466	Denver	CO		03/15/2018		33,698	0	0	0	0	0	0	33,698	33,698	0	0	0
901001469	Varico	FL		04/09/2018		15,744	0	0	0	0	0	0	15,744	15,744	0	0	0
901001473	Cary	NC		04/12/2018		102,957	0	0	0	0	0	0	102,957	102,957	0	0	0
901001474	Cary	NC		04/12/2018		43,348	0	0	0	0	0	0	43,348	43,348	0	0	0
901001475	Bethesda	MD		04/19/2018		26,453	0	0	0	0	0	0	26,453	26,453	0	0	0
901001477	Chesterfield	MI		04/09/2018		31,434	0	0	0	0	0	0	31,434	31,434	0	0	0
901001482	Washington	DC		04/12/2018		31,122	0	0	0	0	0	0	31,122	31,122	0	0	0
901001483	Wheeling	IL		06/06/2018		29,798	0	0	0	0	0	0	29,798	29,798	0	0	0
901001486	St. Louis	MO		04/12/2018		9,493	0	0	0	0	0	0	9,493	9,493	0	0	0
901001488	Indianola	IA		07/31/2018		21,628	0	0	0	0	0	0	21,628	21,628	0	0	0
901001493	Farmingdale	NY		04/11/2018		67,455	0	0	0	0	0	0	67,455	67,455	0	0	0
901001495	Shokopee	MN		04/06/2018		53,267	0	0	0	0	0	0	53,267	53,267	0	0	0
901001498	Thornton	CO		05/18/2018		37,211	0	0	0	0	0	0	37,211	37,211	0	0	0
901001516	Memphis	TN		05/11/2018		18,873	0	0	0	0	0	0	18,873	18,873	0	0	0
901001517	Glasgow	DE		05/25/2018		78,918	0	0	0	0	0	0	78,918	78,918	0	0	0
901001521	Farmers Branch	TX		05/09/2018		60,990	0	0	0	0	0	0	60,990	60,990	0	0	0
901001523	Lone Tree	CO		05/30/2018		20,974	0	0	0	0	0	0	20,974	20,974	0	0	0
901001524	Williamsburg	VA		08/06/2018		17,797	0	0	0	0	0	0	17,797	17,797	0	0	0
901001526	Woods Cross	UT		06/04/2018		15,877	0	0	0	0	0	0	15,877	15,877	0	0	0
901001531	Winchester	CA		06/12/2018		12,969	0	0	0	0	0	0	12,969	12,969	0	0	0
901001532	League City	TX		06/28/2018		21,554	0	0	0	0	0	0	21,554	21,554	0	0	0
901001535	Jacksonville	FL		06/22/2018		100,459	0	0	0	0	0	0	100,459	100,459	0	0	0
901001540	Silverdale	WA		06/14/2018		53,527	0	0	0	0	0	0	53,527	53,527	0	0	0
901001542	Seattle	WA		06/14/2018		27,021	0	0	0	0	0	0	27,021	27,021	0	0	0
901001543	Cypress	TX		06/18/2018		20,055	0	0	0	0	0	0	20,055	20,055	0	0	0
901001551	New York	NY		07/03/2018		314,149	0	0	0	0	0	0	314,149	314,149	0	0	0
901001569	Chapel Hill	NC		09/11/2018		31,528	0	0	0	0	0	0	31,528	31,528	0	0	0
901001573	PORTLAND	OR		10/31/2018		87,125	0	0	0	0	0	0	87,125	87,125	0	0	0
901001575	Portland	OR		10/31/2018		64,991	0	0	0	0	0	0	64,991	64,991	0	0	0
901001588	Amityville	NY		10/23/2018		19,794	0	0	0	0	0	0	19,794	19,794	0	0	0
901001592	Berwyn	IL		11/21/2018		34,953	0	0	0	0	0	0	34,953	34,953	0	0	0
901001593	Berwyn	IL		11/21/2018		3,313	0	0	0	0	0	0	3,313	3,313	0	0	0
901001594	Berwyn	IL		11/21/2018		24,753	0	0	0	0	0	0	24,753	24,753	0	0	0
901001612	Cambridge	MA		10/10/2018		31,359	0	0	0	0	0	0	31,359	31,359	0	0	0
901001616	San Carlos	CA		10/26/2018		13,864	0	0	0	0	0	0	13,864	13,864	0	0	0
901001631	Richmond	VA		01/17/2019		25,869	0	0	0	0	0	0	25,869	25,869	0	0	0
901001717	Arvada	CO		01/30/2019		17,090	0	0	0	0	0	0	17,090	17,090	0	0	0
901001721	Mesa	AZ		01/16/2019		11,004	0	0	0	0	0	0	11,004	11,004	0	0	0
901001732	Reno	NV		02/22/2019		56,268	0	0	0	0	0	0	56,268	56,268	0	0	0
901001795	VALLEY VIEW	OH		06/27/2019		43,731	0	0	0	0	0	0	43,731	43,731	0	0	0
901001801	Bellaire	TX		07/22/2019		14,072	0	0	0	0	0	0	14,072	14,072	0	0	0
901001802	Jacksonville	FL		07/02/2019		16,838	0	0	0	0	0	0	16,838	16,838	0	0	0
901001805	Flower Mound	TX		08/08/2019		32,531	0	0	0	0	0	0	32,531	32,531	0	0	0
901001808	Vadnais Heights	MN		08/01/2019		20,882	0	0	0	0	0	0	20,882	20,882	0	0	0
901001809	Jacksonville	FL		07/16/2019		11,070	0	0	0	0	0	0	11,070	11,070	0	0	0
901001810	Bronx	NY		12/31/2019		43,484	0	0	0	0	0	0	43,484	43,484	0	0	0
901001816	Virginia Beach	VA		10/29/2019		27,829	0	0	0	0	0	0	27,829	27,829	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
901001817	Chesapeake	VA		10/29/2019		6,325	0	0	0	0	0	0	6,325	6,325	0	0	0
901001818	Novato	CA		08/22/2019		24,873	0	0	0	0	0	0	24,873	24,873	0	0	0
901001819	Walla Walla	WA		08/09/2019		17,661	0	0	0	0	0	0	17,661	17,661	0	0	0
901001825	Dallas	TX		09/19/2019		35,447	0	0	0	0	0	0	35,447	35,447	0	0	0
901001829	Issaquah	WA		11/14/2019		15,450	0	0	0	0	0	0	15,450	15,450	0	0	0
901001832	Colorado Springs	CO		11/07/2019		10,834	0	0	0	0	0	0	10,834	10,834	0	0	0
901001845	Chicago	IL		12/16/2019		19,625	0	0	0	0	0	0	19,625	19,625	0	0	0
901001866	Westminister	CO		02/13/2020		29,260	0	0	0	0	0	0	29,260	29,260	0	0	0
901001875	Austin	TX		03/04/2020		50,083	0	0	0	0	0	0	50,083	50,083	0	0	0
901001885	Algona	WA		05/29/2020		13,143	0	0	0	0	0	0	13,143	13,143	0	0	0
901001895	Marion	OH		06/30/2020		31,951	0	0	0	0	0	0	31,951	31,951	0	0	0
901001897	Orlando	FL		06/12/2020		35,536	0	0	0	0	0	0	35,536	35,536	0	0	0
901001905	Owings Mills	MD		05/01/2020		56,999	0	0	0	0	0	0	56,999	56,999	0	0	0
901001907	Chattanooga	TN		05/27/2020		14,627	0	0	0	0	0	0	14,627	14,627	0	0	0
901001908	Jacksonville Beach	FL		05/27/2020		22,606	0	0	0	0	0	0	22,606	22,606	0	0	0
901001910	Jacksonville Beach	FL		05/27/2020		17,287	0	0	0	0	0	0	17,287	17,287	0	0	0
901001911	Jacksonville Beach	FL		05/27/2020		9,973	0	0	0	0	0	0	9,973	9,973	0	0	0
901001912	Huntington	NY		06/19/2020		8,137	0	0	0	0	0	0	8,137	8,137	0	0	0
901001917	Chicago	IL		05/19/2020		47,317	0	0	0	0	0	0	47,317	47,317	0	0	0
901001921	Edina	MN		07/23/2020		168,327	0	0	0	0	0	0	168,327	168,327	0	0	0
901001932	Apple Valley	MN		08/27/2020		60,303	0	0	0	0	0	0	60,303	60,303	0	0	0
901001958	Zionsville/Whitestown	IN		01/28/2021		32,994	0	0	0	0	0	0	32,994	32,994	0	0	0
901001963	Golden	CO		02/11/2021		16,609	0	0	0	0	0	0	16,609	16,609	0	0	0
901001976	Clinton Township	MI		03/19/2021		17,602	0	0	0	0	0	0	17,602	17,602	0	0	0
901001982	Annapolis	MD		04/01/2021		51,833	0	0	0	0	0	0	51,833	51,833	0	0	0
901001984	Philadelphia	PA		12/17/2021		26,866	0	0	0	0	0	0	26,866	26,866	0	0	0
901001987	Elmhurst	IL		05/05/2021		18,483	0	0	0	0	0	0	18,483	18,483	0	0	0
901001989	Skokie	IL		05/06/2021		34,396	0	0	0	0	0	0	34,396	34,396	0	0	0
901002000	Gardena	CA		04/21/2021		21,361	0	0	0	0	0	0	21,361	21,361	0	0	0
901002005	King of Prussia	PA		05/24/2021		23,520	0	0	0	0	0	0	23,520	23,520	0	0	0
901002012	Lakewood	CO		05/19/2021		18,729	0	0	0	0	0	0	18,729	18,729	0	0	0
901002014	Windsor Mill	MD		06/15/2021		54,755	0	0	0	0	0	0	54,755	54,755	0	0	0
901002016	Ashburn	VA		05/17/2021		87,139	0	0	0	0	0	0	87,139	87,139	0	0	0
901002020	Austin	TX		05/14/2021		54,818	0	0	0	0	0	0	54,818	54,818	0	0	0
901002025	Northglenn	CO		06/14/2021		8,872	0	0	0	0	0	0	8,872	8,872	0	0	0
901002029	Arlington Heights	IL		06/22/2021		10,172	0	0	0	0	0	0	10,172	10,172	0	0	0
901002032	Everett	WA		06/24/2021		33,654	0	0	0	0	0	0	33,654	33,654	0	0	0
901002033	Baltimore	MD		06/17/2021		59,231	0	0	0	0	0	0	59,231	59,231	0	0	0
901002042	Richmond	VA		10/05/2021		17,461	0	0	0	0	0	0	17,461	17,461	0	0	0
901002046	Millburn	NJ		09/30/2021		42,072	0	0	0	0	0	0	42,072	42,072	0	0	0
901002047	Millburn	NJ		09/30/2021		15,894	0	0	0	0	0	0	15,894	15,894	0	0	0
901002049	Lancaster	PA		08/20/2021		16,741	0	0	0	0	0	0	16,741	16,741	0	0	0
901002062	Sun City	AZ		07/26/2021		20,204	0	0	0	0	0	0	20,204	20,204	0	0	0
901002063	Dallas	TX		07/30/2021		105,650	0	0	0	0	0	0	105,650	105,650	0	0	0
901002065	Evans	GA		08/31/2021		81,955	0	0	0	0	0	0	81,955	81,955	0	0	0
901002068	Melvindale	MI		09/30/2021		29,242	0	0	0	0	0	0	29,242	29,242	0	0	0
901002071	Baltimore	MD		08/16/2021		17,538	0	0	0	0	0	0	17,538	17,538	0	0	0
901002076	Denver	CO		08/18/2021		6,712	0	0	0	0	0	0	6,712	6,712	0	0	0
901002077	Shrewsbury	MA		09/30/2021		12,188	0	0	0	0	0	0	12,188	12,188	0	0	0
901002078	Shrewsbury	MA		09/30/2021		4,629	0	0	0	0	0	0	4,629	4,629	0	0	0
901002082	Hudson	FL		12/03/2021		18,267	0	0	0	0	0	0	18,267	18,267	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901002084	Plano	TX		10/05/2021		43,161	0	0	0	0	0	0	43,161	43,161	0	0	0
901002086	Memphis	TN		10/29/2021		164,673	0	0	0	0	0	0	164,673	164,673	0	0	0
901002088	Yulee	FL		12/20/2021		60,203	0	0	0	0	0	0	60,203	60,203	0	0	0
901002089	Baltimore	MD		10/22/2021		36,001	0	0	0	0	0	0	36,001	36,001	0	0	0
901002090	Las Vegas	NV		10/01/2021		40,839	0	0	0	0	0	0	40,839	40,839	0	0	0
901002091	Shoreline	WA		01/10/2022		29,096	0	0	0	0	0	0	29,096	29,096	0	0	0
901002093	Huntersville	NC		12/30/2021		100,971	0	0	0	0	0	0	100,971	100,971	0	0	0
901002094	Rutherford	NJ		12/22/2021		22,186	0	0	0	0	0	0	22,186	22,186	0	0	0
901002095	Richmond	VA		11/23/2021		23,928	0	0	0	0	0	0	23,928	23,928	0	0	0
901002096	East Hempfield	PA		11/19/2021		12,635	0	0	0	0	0	0	12,635	12,635	0	0	0
901002097	Salt Lake City	UT		12/22/2021		12,044	0	0	0	0	0	0	12,044	12,044	0	0	0
901002099	Roseland	NJ		12/15/2021		86,736	0	0	0	0	0	0	86,736	86,736	0	0	0
901002101	Aurora	CO		11/18/2021		71,471	0	0	0	0	0	0	71,471	71,471	0	0	0
901002103	Lincoln	NE		03/08/2022		86,886	0	0	0	0	0	0	86,886	86,886	0	0	0
901002108	Jacksonville	FL		02/25/2022		38,426	0	0	0	0	0	0	38,426	38,426	0	0	0
901002117	Ocala	FL		02/22/2022		14,474	0	0	0	0	0	0	14,474	14,474	0	0	0
901002122	Broomfield	CO		01/27/2022		8,556	0	0	0	0	0	0	8,556	8,556	0	0	0
901002123	Broomfield	CO		01/27/2022		14,564	0	0	0	0	0	0	14,564	14,564	0	0	0
901002130	Tucson	AZ		01/14/2022		49,905	0	0	0	0	0	0	49,905	49,905	0	0	0
901002140	Pasadena	CA		04/18/2022		37,373	0	0	0	0	0	0	37,373	37,373	0	0	0
901002142	East Meadow	NY		04/14/2022		12,550	0	0	0	0	0	0	12,550	12,550	0	0	0
901002143	Bay Shore	NY		07/15/2022		10,047	0	0	0	0	0	0	10,047	10,047	0	0	0
901002144	Deer Park	NY		07/15/2022		16,266	0	0	0	0	0	0	16,266	16,266	0	0	0
901002145	Yaphank	NY		04/14/2022		11,102	0	0	0	0	0	0	11,102	11,102	0	0	0
901002152	Sheridan	CO		05/11/2022		88,540	0	0	0	0	0	0	88,540	88,540	0	0	0
901002169	North Salt Lake	UT		05/25/2022		18,804	0	0	0	0	0	0	18,804	18,804	0	0	0
901002178	Fort Collins	CO		06/01/2022		55,000	0	0	0	0	0	0	55,000	55,000	0	0	0
901002180	Jacksonville	FL		05/18/2022		59,427	0	0	0	0	0	0	59,427	59,427	0	0	0
901002194	Apex	NC		06/30/2022		36,374	0	0	0	0	0	0	36,374	36,374	0	0	0
901002199	Lakewood	OH		07/13/2022		8,494	0	0	0	0	0	0	8,494	8,494	0	0	0
901002200	Lakewood	OH		07/13/2022		12,726	0	0	0	0	0	0	12,726	12,726	0	0	0
901002201	Cleveland Heights	OH		07/13/2022		7,038	0	0	0	0	0	0	7,038	7,038	0	0	0
901002202	Cleveland Heights	OH		07/13/2022		7,679	0	0	0	0	0	0	7,679	7,679	0	0	0
901002222	Las Vegas	NV		08/29/2022		40,686	0	0	0	0	0	0	40,686	40,686	0	0	0
901002226	Denver	CO		11/08/2022		8,953	0	0	0	0	0	0	8,953	8,953	0	0	0
901002227	Denver	CO		11/08/2022		5,603	0	0	0	0	0	0	5,603	5,603	0	0	0
901002234	Cockeysville	MD		11/29/2022		88,419	0	0	0	0	0	0	88,419	88,419	0	0	0
901002235	Carrollton	TX		11/30/2022		66,662	0	0	0	0	0	0	66,662	66,662	0	0	0
901002243	Tukwila	WA		12/14/2022		27,199	0	0	0	0	0	0	27,199	27,199	0	0	0
0299999. Mortgages with partial repayments						16,913,163	0	(239)	0	0	(239)	0	16,912,924	16,912,924	0	0	0
0599999 - Totals						28,559,216	0	(239)	0	0	(239)	0	28,558,977	28,558,977	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
6299999 - Totals												XXX

NONE

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
	Blackstone Life Sciences Yield L.P.	Wilmington	DE	Capital Distribution	03/28/2022	06/30/2023	1,649					0		1,649	1,649			0	15,236
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,649	0	0	0	0	0	0	1,649	1,649	0	0	0	15,236
	Boston Capital Affordable Housing Mortgage Fund LLC	Boston	MA	Capital Distribution	02/28/2006	04/25/2023	34,339					0		34,339	34,339			0	67,206
	Commercial Income Fund L.P.	Wilmington	DE	Capital Distribution	12/05/2022	06/30/2023	84,761					0		84,761	84,761			0	223,390
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							119,100	0	0	0	0	0	0	119,100	119,100	0	0	0	290,596
6099999. Total - Unaffiliated							120,749	0	0	0	0	0	0	120,749	120,749	0	0	0	305,832
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							120,749	0	0	0	0	0	0	120,749	120,749	0	0	0	305,832

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
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.628% 04/16/53		06/01/2023	Interest Capitalization		49,149	49,149	0	1.A
38376G-XX-3	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.980% 09/16/50		06/01/2023	Interest Capitalization		40,511	40,511	0	1.A
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_13-2 2.732% 05/16/54		06/01/2023	Interest Capitalization		45,942	45,942	0	1.A
38378K-2Q-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.270% 01/16/55		06/01/2023	Interest Capitalization		93,632	93,632	0	1.A
38378K-3G-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.957% 06/16/55		06/01/2023	Interest Capitalization		36,690	36,690	0	1.A
38378K-5Z-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.788% 04/16/55		06/01/2023	Interest Capitalization		29,075	29,075	0	1.A
38378K-JN-0	GNMA_13-50 2.164% 03/16/53		06/01/2023	Interest Capitalization		17,067	17,067	0	1.A
38378N-BU-6	GNMA_13-155 GOVERNMENT NATIONAL MORTGAGE A 3.079% 08/16/54		06/01/2023	Interest Capitalization		58,427	58,427	0	1.A
38378N-FW-8	GNMA_13-146 GOVERNMENT NATIONAL MORTGAGE A 3.428% 02/16/55		06/01/2023	Interest Capitalization		142,942	142,942	0	1.A
38378N-KX-0	GNMA_13-176 GOVERNMENT NATIONAL MORTGAGE A 3.219% 01/16/55		06/01/2023	Interest Capitalization		27,297	27,297	0	1.A
38378X-CD-1	GNMA_14-82 GOVERNMENT NATIONAL MORTGAGE A 3.250% 10/16/54		06/01/2023	Interest Capitalization		23,411	23,411	0	1.A
38378X-DQ-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.507% 05/16/55		06/01/2023	Interest Capitalization		13,164	13,164	0	1.A
38379K-CS-5	GNMA_15-22 3.300% 03/16/55		06/01/2023	Interest Capitalization		82,205	82,205	0	1.A
38379K-PB-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-68 2.843% 07/16/57		06/01/2023	Interest Capitalization		81,075	81,075	0	1.A
38379R-4B-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-135 3.000% 10/16/58		06/01/2023	Interest Capitalization		35,026	35,026	0	1.A
38379R-6V-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-138 2.500% 10/16/59		06/01/2023	Interest Capitalization		23,722	23,722	0	1.A
38379R-DE-0	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.388% 03/16/57		06/01/2023	Interest Capitalization		21,610	21,610	0	1.A
38379R-NT-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-29 3.231% 09/16/58		06/01/2023	Interest Capitalization		167,376	167,376	0	1.A
38379R-PJ-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-41 3.000% 07/16/58		06/01/2023	Interest Capitalization		170,992	170,992	0	1.A
38379R-ZW-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-90 2.750% 01/16/59		06/01/2023	Interest Capitalization		46,314	46,314	0	1.A
38379U-2X-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-178 2.913% 09/16/58		06/01/2023	Interest Capitalization		39,680	39,680	0	1.A
38379U-FU-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-24 3.350% 09/16/57		06/01/2023	Interest Capitalization		17,383	17,383	0	1.A
38379U-J8-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-127 2.868% 05/16/58		06/01/2023	Interest Capitalization		64,575	64,575	0	1.A
38379U-M5-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-119 3.000% 04/16/58		06/01/2023	Interest Capitalization		193,271	193,271	0	1.A
38379U-MY-9	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.971% 07/16/57		06/01/2023	Interest Capitalization		56,079	56,079	0	1.A
38380J-6M-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 06/16/60		06/01/2023	Interest Capitalization		20,223	20,223	0	1.A
38380J-8Q-4	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 01/16/60		06/01/2023	Interest Capitalization		26,389	26,389	0	1.A
38380J-BC-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-148 2.500% 07/16/59		06/01/2023	Interest Capitalization		30,832	30,832	0	1.A
38380J-CS-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-154 3.107% 12/16/58		06/01/2023	Interest Capitalization		120,859	120,859	0	1.A
38380J-TD-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-28 2.701% 01/16/55		06/01/2023	Interest Capitalization		47,344	47,344	0	1.A
38380M-JG-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-117 2.750% 06/16/60		06/01/2023	Interest Capitalization		46,892	46,892	0	1.A
38380N-KH-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_19-102 2.800% 03/16/60		06/01/2023	Interest Capitalization		11,680	11,680	0	1.A
38380N-NB-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.750% 02/16/61		06/01/2023	Interest Capitalization		5,485	5,485	0	1.A
38380N-WA-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_19-149 2.984% 02/16/61		06/01/2023	Interest Capitalization		25,308	25,308	0	1.A
38380N-ZN-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.800% 09/16/61		06/01/2023	Interest Capitalization		25,363	25,365	0	1.A
91282C-GV-7	US TREASURY TREASURY NOTE 3.750% 04/15/26		04/26/2023	BANC OF AMERICA SECURITIES LLC		2,117,233	2,115,000	2,600	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						4,054,223	4,051,992	2,600	XXX
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42		06/01/2023	Interest Capitalization		10,399	10,399	0	1.A
3136AN-CW-5	FANNIE MAE FNMA_15-17 SERIES 201517 CLASS AZ 3.500% 04/25/45		06/01/2023	Interest Capitalization		58,032	58,032	0	1.A
3137AE-Q2-4	FREDDIE MAC FHLMC_11-3905 FREDDIE MAC FHLMC_11-3905 3.000% 08/15/41		06/01/2023	Interest Capitalization		9,896	9,896	0	1.A
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		06/01/2023	Interest Capitalization		7,836	7,836	0	1.A
3137AY-D4-0	FREDDIE MAC FHLMC_13-4166 FREDDIE MAC FHLMC_13-4166 3.250% 02/15/43		06/01/2023	Interest Capitalization		21,744	21,744	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						107,907	107,907	0	XXX
21871X-AM-1	SUNAMERICA INC Series 144A 4.400% 04/05/52		05/31/2023	Tax Free Exchange		4,385,475	5,000,000	34,222	2.A FE
24715@-AZ-7	DELOITTE LLP 5.320% 05/30/38		05/31/2023	U.S. Bancorp Piper Jaffray		8,000,000	8,000,000	0	1.F Z
55903V-BD-4	MAGALLANES INC 5.050% 03/15/42		05/01/2023	Tax Free Exchange		2,500,000	2,500,000	16,132	2.C FE
718547-AD-4	PHILLIPS 66 CO 3.605% 02/15/25		05/02/2023	Tax Free Exchange		5,002,681	5,000,000	38,553	2.A FE
718547-AM-4	PHILLIPS 66 CO 4.680% 02/15/45		05/02/2023	Tax Free Exchange		3,078,157	3,030,000	30,330	2.A 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
718547-AP-7	PHILLIPS 66 CO 4.900% 10/01/46		05/02/2023	Tax Free Exchange		1,987,704	2,000,000	8,439	2.A FE
13648T-AB-3	CANADIAN PACIFIC RAILWAY COMPA 3.125% 06/01/26		04/19/2023	Taxable Exchange		1,996,468	2,000,000	23,958	2.B FE
13648T-AD-9	CANADIAN PACIFIC RAILWAY COMPA 4.300% 05/15/43		04/19/2023	Taxable Exchange		2,379,403	2,500,000	45,986	2.B FE
13648T-AE-7	CANADIAN PACIFIC RAILWAY COMPA 4.950% 08/15/45		04/19/2023	Taxable Exchange		6,264,920	6,400,000	56,320	2.B FE
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPA 4.700% 05/01/48		04/19/2023	Taxable Exchange		3,160,848	3,165,000	69,421	2.B FE
822582-BY-7	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/46	C	05/25/2023	JEFFRIES & COMPANY INC		7,898,600	10,000,000	81,250	1.D FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,654,256	49,595,000	404,611	XXX
2509999997. Total - Bonds - Part 3						50,816,386	53,754,899	407,211	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						50,816,386	53,754,899	407,211	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
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA		06/15/2023	CORPORATE ACTION	2,125.000	212,500		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						212,500	XXX	0	XXX
76829@-10-7	River Lake Insurance Company X		04/01/2023	Tax Agreement Settlement		507,065			
76829@-10-7	River Lake Insurance Company X		06/30/2023	Tax Agreement Settlement		1,398,354			
76828#-10-6	River Lake Insurance Company VI		06/30/2023	Tax Agreement Settlement		10,269,044			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						12,174,463	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						12,386,963	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						12,386,963	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						12,386,963	XXX	0	XXX
6009999999 - Totals						63,203,349	XXX	407,211	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
36225B-ZA-9	GINNIE MAE I POOL #781637 4.500% 07/15/33		06/01/2023	Paydown		10,024	10,024	9,330	9,581	0	443	0	443	0	10,024	0	0	0	185	07/15/2033	1.A
38373M-8G-8	GNMA 09-63 GNMA_09-63 5.500% 03/16/51		06/01/2023	Paydown		3,857	3,857	3,724	3,755	0	102	0	102	0	3,857	0	0	0	88	03/16/2051	1.A
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90 5.600% 04/16/51		06/01/2023	Paydown		3,111	3,111	3,038	3,051	0	60	0	60	0	3,111	0	0	0	73	04/16/2051	1.A
38376K-FA-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93 5.000% 10/16/39		06/01/2023	Paydown		72,479	72,479	72,751	72,524	0	(45)	0	(45)	0	72,479	0	0	0	1,468	10/16/2039	1.A
38376P-TX-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125 5.000% 10/20/39		06/01/2023	Paydown		119,017	119,017	116,623	117,568	0	1,449	0	1,449	0	119,017	0	0	0	2,462	10/20/2039	1.A
38376T-HN-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-3 4.500% 01/20/40		06/01/2023	Paydown		147,740	147,740	135,716	141,157	0	6,583	0	6,583	0	147,740	0	0	0	2,765	01/20/2040	1.A
38377T-2Y-6	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 01/20/41		06/01/2023	Paydown		12,527	12,527	10,657	11,486	0	1,041	0	1,041	0	12,527	0	0	0	208	01/20/2041	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.250% 01/16/52		06/01/2023	Paydown		53,974	53,974	51,360	52,043	0	1,931	0	1,931	0	53,974	0	0	0	731	01/16/2052	1.A
38378X-P6-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 05/16/55		06/01/2023	Paydown		16,675	16,675	16,649	16,652	0	23	0	23	0	16,675	0	0	0	174	05/16/2055	1.A
912828-VB-3	US TREASURY TREASURY NOTE 1.750% 05/15/23		05/15/2023	Maturity		1,885,000	1,885,000	1,735,673	1,878,630	0	6,370	0	6,370	0	1,885,000	0	0	0	16,494	05/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,324,404	2,324,404	2,155,521	2,306,447	0	17,957	0	17,957	0	2,324,404	0	0	0	24,648	XXX	XXX
718286-BC-0	PHILIPPINE REPUBLIC OF 7.500% 09/25/24	D	05/10/2023	Various		40	40	39	(390)	0	430	0	430	0	40	0	0	0	(32)	09/25/2024	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						40	40	39	(390)	0	430	0	430	0	40	0	0	0	(32)	XXX	XXX
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU 5.524% 06/15/50		06/15/2023	Various		28,358	28,358	25,839	26,357	0	2,001	0	2,001	0	28,358	0	0	0	783	06/15/2050	1.D FE
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU 144A 5.624% 06/15/50		06/15/2023	Various		35,700	35,700	33,589	34,029	0	1,671	0	1,671	0	35,700	0	0	0	1,004	06/15/2050	1.D FE
048677-AC-2	ATLANTIC MARINE CORPS COMMUNIT 5.373% 12/01/50		06/01/2023	Various		93,573	93,573	81,491	83,634	0	9,938	0	9,938	0	93,573	0	0	0	2,514	12/01/2050	2.B FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		06/10/2023	Redemption 100.0000		3,151	3,151	3,161	3,159	0	(7)	0	(7)	0	3,151	0	0	0	75	02/10/2052	2.C
31292G-PX-8	FREDDIE MAC GOLD POOL #C00438 7.000% 12/01/25		06/01/2023	Paydown		490	490	526	502	0	(13)	0	(13)	0	490	0	0	0	14	12/01/2025	1.A
31331Y-F7-0	FED FARM CR BKS AGENCY BND 4.650% 06/21/23		06/21/2023	Maturity		30,000,000	30,000,000	29,250,000	29,965,541	0	34,459	0	34,459	0	30,000,000	0	0	0	697,500	06/21/2023	1.A
31335G-PJ-8	FREDDIE MAC GOLD POOL #C80425 8.000% 08/01/26		06/01/2023	Paydown		431	431	433	431	0	0	0	0	0	431	0	0	0	14	08/01/2026	1.A
3133T5-QF-3	FHLMC 1735 1735 I 6.500% 06/15/24		06/01/2023	Paydown		4,804	4,804	3,841	4,726	0	78	0	78	0	4,804	0	0	0	129	06/15/2024	1.A
3133T6-YS-4	FHLMC G51 51 KB 6.750% 05/17/26		06/01/2023	Paydown		1,079	1,079	1,012	1,071	0	9	0	9	0	1,079	0	0	0	30	05/17/2026	1.A
3133T8-3C-9	FHLMC 1885 1885 E 7.500% 09/15/26		06/01/2023	Paydown		1,640	1,640	1,606	1,630	0	10	0	10	0	1,640	0	0	0	52	09/15/2026	1.A
31359B-QP-5	FNMA 93-113 1993-113 PK 6.500% 07/25/23		06/01/2023	Paydown		1,255	1,255	1,177	1,248	0	7	0	7	0	1,255	0	0	0	32	07/25/2023	1.A
3136A1-WA-9	FANNIE MAE FNMA 11-100 ZG 4.000% 10/25/41		06/01/2023	Paydown		416,301	416,301	413,885	414,272	0	2,028	0	2,028	0	416,301	0	0	0	5,609	10/25/2041	1.A
3136A2-5P-4	FANNIE MAE FNMA_11-141 FANNIE MAE FNMA_11-141 4.500% 01/25/42		06/01/2023	Paydown		181,413	181,413	185,943	183,381	0	(1,968)	0	(1,968)	0	181,413	0	0	0	3,934	01/25/2042	1.A
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28 3.500% 03/25/42		06/01/2023	Paydown		4,390	4,390	4,194	4,273	0	117	0	117	0	4,390	0	0	0	64	03/25/2042	1.A
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.500% 03/25/42		06/01/2023	Paydown		431,004	431,004	411,246	420,071	0	10,933	0	10,933	0	431,004	0	0	0	6,589	03/25/2042	1.A
3136A4-JE-0	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.000% 02/25/32		06/01/2023	Paydown		20,453	20,453	20,805	20,630	0	(176)	0	(176)	0	20,453	0	0	0	252	02/25/2032	1.A
3136A4-SC-4	FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12-16 4.000% 03/25/42		06/01/2023	Paydown		16,478	16,478	16,571	16,500	0	(22)	0	(22)	0	16,478	0	0	0	275	03/25/2042	1.A
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33 3.500% 04/25/42		06/01/2023	Paydown		98,653	98,653	92,649	94,893	0	3,760	0	3,760	0	98,653	0	0	0	1,343	04/25/2042	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					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
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		06/01/2023	Paydown		17,720	17,720	17,188	17,392	0	329	0	329	0	17,720	0	0	0	258	04/25/2042	1.A
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63 3.500% 06/25/42		06/01/2023	Paydown		24,704	24,704	23,417	23,904	0	801	0	801	0	24,704	0	0	0	343	06/25/2042	1.A
3136A7-VU-3	FANNIE MAE FNMA_12-80 FANNIE MAE FNMA_12-80K 3.000% 08/25/42		06/01/2023	Paydown		13,623	13,623	13,038	13,321	0	303	0	303	0	13,623	0	0	0	169	08/25/2042	1.A
3136AA-TD-7	FANNIE MAE FNMA_12-134 FANNIE MAE FNMA_12-134 3.000% 12/25/42		06/01/2023	Paydown		290,875	290,875	283,240	287,126	0	3,749	0	3,749	0	290,875	0	0	0	3,121	12/25/2042	1.A
3136AF-JS-4	FNMA_13-68 FANNIE MAE FNMA_13-68 3.500% 10/25/42		06/01/2023	Paydown		1,891	1,891	1,963	1,928	0	(38)	0	(38)	0	1,891	0	0	0	30	10/25/2042	1.A
3136AH-UP-3	FANNIE MAE FNMA_13-138 3.000% 08/25/33		06/01/2023	Paydown		68,387	68,387	68,729	68,488	0	(100)	0	(100)	0	68,387	0	0	0	864	08/25/2033	1.A
3136AL-H3-8	FNR_14-79 FANNIE MAE FNR_14-79 3.000% 09/25/44		06/01/2023	Paydown		48,534	48,534	47,829	48,183	0	352	0	352	0	48,534	0	0	0	598	09/25/2044	1.A
3137A3-C5-6	FREDDIE MAC FHLMC 3758 4.000% 11/15/40		06/01/2023	Paydown		196,231	196,231	176,608	187,145	0	9,087	0	9,087	0	196,231	0	0	0	3,251	11/15/2040	1.A
3137A5-EH-3	FREDDIE MAC FHLMC 3739 4.000% 01/15/41		06/01/2023	Paydown		5,161	5,161	4,655	4,847	0	315	0	315	0	5,161	0	0	0	86	01/15/2041	1.A
3137A7-Z3-7	FREDDIE MAC FHLMC 3827 4.000% 03/15/41		06/01/2023	Paydown		50,696	50,696	41,706	45,053	0	5,642	0	5,642	0	50,696	0	0	0	855	03/15/2041	1.A
3137A8-QC-5	FREDDIE MAC FHLMC 3841 4.000% 04/15/41		06/01/2023	Paydown		68,208	68,208	61,806	64,861	0	3,347	0	3,347	0	68,208	0	0	0	1,185	04/15/2041	1.A
3137A9-QP-4	FREDDIE MAC FHLMC 3842 4.000% 04/15/41		06/01/2023	Paydown		45,923	45,923	47,646	46,855	0	(932)	0	(932)	0	45,923	0	0	0	754	04/15/2041	1.A
3137A9-ZN-9	FREDDIE MAC FHLMC 3838 4.000% 04/15/41		06/01/2023	Paydown		47,477	47,477	44,111	45,237	0	2,239	0	2,239	0	47,477	0	0	0	758	04/15/2041	1.A
3137AC-6X-2	FREDDIE MAC FHLMC 3875 4.000% 06/15/41		06/01/2023	Paydown		608,212	608,212	570,126	588,235	0	19,977	0	19,977	0	608,212	0	0	0	10,073	06/15/2041	1.A
3137AL-HU-6	FREDDIE MAC FHLMC_3998 FREDDIE MAC FHLMC_3998 4.000% 02/15/42		06/01/2023	Paydown		49,843	49,843	51,821	50,655	0	(813)	0	(813)	0	49,843	0	0	0	828	02/15/2042	1.A
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016 3.500% 03/15/42		06/01/2023	Paydown		80,020	80,020	74,769	76,875	0	3,145	0	3,145	0	80,020	0	0	0	1,106	03/15/2042	1.A
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FHLMC_12-4039 3.000% 05/15/42		06/01/2023	Paydown		318,464	318,464	324,734	321,062	0	(2,598)	0	(2,598)	0	318,464	0	0	0	3,873	05/15/2042	1.A
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		06/01/2023	Paydown		8,447	8,447	8,510	8,475	0	(29)	0	(29)	0	8,447	0	0	0	122	06/15/2042	1.A
31392B-6U-5	FNGT 02-T4 2002-T4 A2 7.000% 12/25/41		06/01/2023	Paydown		6,870	6,870	7,048	6,927	0	(57)	0	(57)	0	6,870	0	0	0	205	12/25/2041	1.A
31392G-FQ-3	FNGT 02-T18 2002-T18 A3 7.000% 08/25/42		06/01/2023	Paydown		4,627	4,627	4,938	4,754	0	(127)	0	(127)	0	4,627	0	0	0	142	08/25/2042	1.A
31392J-YQ-6	FNW 03-W3 WHOLE CMO 03-3 5.356% 06/25/42		06/01/2023	Paydown		23,303	23,303	24,588	23,947	0	(644)	0	(644)	0	23,303	0	0	0	477	06/25/2042	1.A
31393B-U5-2	FNW 03-6 2003-W6 2A4 5.204% 09/25/42		06/01/2023	Paydown		19,789	19,789	19,582	19,666	0	123	0	123	0	19,789	0	0	0	433	09/25/2042	1.A
31393C-FD-0	FANNIE MAE FNMA_03-34 2.261% 01/25/48		06/01/2023	Paydown		8,760	8,760	8,541	8,555	0	205	0	205	0	8,760	0	0	0	82	01/25/2048	1.A
31393E-LF-4	FNW 03-12 2003-W12 1A8 4.550% 06/25/43		06/01/2023	Paydown		3,665	3,665	3,513	3,595	0	70	0	70	0	3,665	0	0	0	74	06/25/2043	1.A
31393N-TE-9	FHLMC_T-55 T-55 1A1C 6.500% 03/25/43		06/01/2023	Paydown		58,561	58,561	60,318	59,844	0	(1,284)	0	(1,284)	0	58,561	0	0	0	1,541	03/25/2043	1.A
31393R-GG-9	FREDDIE MAC FHLMC 7 T-56 A5 5.231% 05/25/43		06/01/2023	Paydown		3,586	3,586	3,586	3,581	0	5	0	5	0	3,586	0	0	0	77	05/25/2043	1.A
31393W-K4-0	FREDDIE MAC 2643 OH 5.000% 07/15/33		06/01/2023	Paydown		14,838	14,838	13,740	14,214	0	624	0	624	0	14,838	0	0	0	308	07/15/2033	1.A
31394A-YY-6	FNMA 04-68 2004-68 CB 4.500% 09/25/24		06/01/2023	Paydown		22,152	22,152	20,643	21,968	0	184	0	184	0	22,152	0	0	0	405	09/25/2024	1.A
31394D-JJ-0	FANNIE MAE 2005 29 QE 5.000% 04/25/35		06/01/2023	Paydown		33,892	33,892	31,355	32,480	0	1,412	0	1,412	0	33,892	0	0	0	718	04/25/2035	1.A
31394D-QL-7	FNMA 05-40 2005-40 ZM 5.000% 05/25/35		06/01/2023	Paydown		5,660	5,660	5,145	5,401	0	259	0	259	0	5,660	0	0	0	117	05/25/2035	1.A
31394J-MS-3	FHLMC 2676 2676 KY 5.000% 09/15/23		06/01/2023	Paydown		16,488	16,488	16,078	16,441	0	47	0	47	0	16,488	0	0	0	329	09/15/2023	1.A
31394N-UA-4	FHLMC 2733 FHLMC_2733 5.000% 01/15/34		06/01/2023	Paydown		16,740	16,740	16,960	16,821	0	(81)	0	(81)	0	16,740	0	0	0	385	01/15/2034	1.A
31394P-DZ-3	FHLMC 2738 FHLMC_2738 5.000% 01/15/34		06/01/2023	Paydown		5,601	5,601	5,728	5,654	0	(53)	0	(53)	0	5,601	0	0	0	130	01/15/2034	1.A
31394U-M7-4	FANNIE MAE FNMA 05-106 4.500% 12/25/35		06/01/2023	Paydown		5,123	5,123	5,007	5,053	0	70	0	70	0	5,123	0	0	0	96	12/25/2035	1.A
31394V-ZM-5	FANNIE MAE FNMA 06-4 6.000% 02/25/26		06/01/2023	Paydown		54,481	54,481	54,804	54,366	0	115	0	115	0	54,481	0	0	0	1,356	02/25/2026	1.A
31395H-ER-7	FHLMC 2875 5.000% 10/15/34		06/01/2023	Paydown		16,359	16,359	16,762	16,533	0	(174)	0	(174)	0	16,359	0	0	0	340	10/15/2034	1.A
31395H-WC-0	FHR 2893 2893 PE 5.000% 11/15/34		06/01/2023	Paydown		21,024	21,024	20,287	20,527	0	498	0	498	0	21,024	0	0	0	433	11/15/2034	1.A
31396F-G4-9	FHLMC 3068 4.500% 11/15/35		06/01/2023	Paydown		7,861	7,861	7,402	7,592	0	269	0	269	0	7,861	0	0	0	146	11/15/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31396G-SP-7	FREDDIE MAC FHLMC 3098 5.000% 01/15/36		06/01/2023	Paydown		19,119	19,119	18,557	18,763	0	356	0	356	0	19,119	0	0	0	401	01/15/2036	1.A
31396K-RX-2	FANNIE MAE FNMA 06-75 5.000% 08/25/36		06/01/2023	Paydown		9,134	9,134	8,846	8,940	0	194	0	194	0	9,134	0	0	0	179	08/25/2036	1.A
31396N-GS-9	FHLMC 3136 5.493% 04/15/36		06/15/2023	Paydown		17,329	17,329	17,356	17,347	0	(18)	0	(18)	0	17,329	0	0	0	353	04/15/2036	1.A
31396Q-NB-1	FANNIE MAE FNMA 09-55 5.000% 07/25/39		06/01/2023	Paydown		10,104	10,104	9,876	9,991	0	113	0	113	0	10,104	0	0	0	211	07/25/2039	1.A
31396Q-PZ-6	FANNIE MAE FNMA 09-74 5.000% 09/25/39		06/01/2023	Paydown		19,426	19,426	19,675	19,508	0	(81)	0	(81)	0	19,426	0	0	0	404	09/25/2039	1.A
31396X-3J-1	FANNIE MAE FNMA 07-109 4.500% 12/25/37		06/01/2023	Paydown		2,038	2,038	2,119	2,077	0	(38)	0	(38)	0	2,038	0	0	0	38	12/25/2037	1.A
31397C-NS-4	FHLMC 3245 5.493% 11/15/36		06/15/2023	Paydown		6,140	6,140	6,145	6,143	0	(4)	0	(4)	0	6,140	0	0	0	121	11/15/2036	1.A
31397Q-3D-8	FANNIE MAE FNMA 10-149 4.000% 01/25/41		06/01/2023	Paydown		29,341	29,341	24,041	26,143	0	3,198	0	3,198	0	29,341	0	0	0	490	01/25/2041	1.A
31397Q-6Z-6	FANNIE MAE FNMA_11-23 FANNIE MAE FNMA_11-23 4.000% 03/25/41		06/01/2023	Paydown		44,086	44,086	42,677	43,186	0	900	0	900	0	44,086	0	0	0	726	03/25/2041	1.A
31397Q-DT-2	FANNIE MAE FNMA 10-150 4.000% 01/25/41		06/01/2023	Paydown		72,761	72,761	60,895	65,520	0	7,241	0	7,241	0	72,761	0	0	0	1,212	01/25/2041	1.A
31397Q-JX-7	FANNIE MAE FNMA 11-8 4.000% 02/25/41		06/01/2023	Paydown		98,145	98,145	85,325	90,727	0	7,418	0	7,418	0	98,145	0	0	0	1,457	02/25/2041	1.A
31397Q-PL-6	FANNIE MAE FNMA 11-12 4.000% 02/25/41		06/01/2023	Paydown		83,876	83,876	73,236	77,943	0	5,933	0	5,933	0	83,876	0	0	0	1,380	02/25/2041	1.A
31397Q-TJ-7	FANNIE MAE FNMA 11-1 4.000% 02/25/41		06/01/2023	Paydown		14,328	14,328	11,997	12,830	0	1,498	0	1,498	0	14,328	0	0	0	240	02/25/2041	1.A
31397Q-TU-2	FANNIE MAE FNMA 11-1 4.000% 02/25/41		06/01/2023	Paydown		47,271	47,271	43,013	44,558	0	2,713	0	2,713	0	47,271	0	0	0	792	02/25/2041	1.A
31397Q-Z5-0	FANNIE MAE FNMA 10-147 4.000% 01/25/41		06/01/2023	Paydown		23,032	23,032	18,974	20,533	0	2,499	0	2,499	0	23,032	0	0	0	373	01/25/2041	1.A
31397S-5C-4	FANNIE MAE FNMA 11-43 4.000% 05/25/41		06/01/2023	Paydown		61,099	61,099	52,881	56,119	0	4,980	0	4,980	0	61,099	0	0	0	1,135	05/25/2041	1.A
31397S-CP-7	FANNIE MAE FNMA 11-22 4.500% 03/25/41		06/01/2023	Paydown		17,231	17,231	15,488	16,110	0	1,122	0	1,122	0	17,231	0	0	0	323	03/25/2041	1.A
31397T-2F-8	FREDDIE MAC FHLMC 3438 AGENCY CMO 5.000% 04/15/38		06/01/2023	Paydown		1,756	1,756	1,731	1,742	0	14	0	14	0	1,756	0	0	0	36	04/15/2038	1.A
31397U-HJ-1	FANNIE MAE FNMA 11-49 4.000% 10/25/40		06/01/2023	Paydown		259,042	259,042	238,471	249,655	0	9,387	0	9,387	0	259,042	0	0	0	4,294	10/25/2040	1.A
31397U-K6-5	FANNIE MAE FNMA 11-65 4.000% 07/25/41		06/01/2023	Paydown		86,823	86,823	81,204	83,194	0	3,630	0	3,630	0	86,823	0	0	0	1,192	07/25/2041	1.A
31397U-PZ-6	FANNIE MAE FNMA 11-56 5.000% 09/25/40		06/01/2023	Paydown		61,012	61,012	60,449	60,567	0	445	0	445	0	61,012	0	0	0	1,303	09/25/2040	1.A
31398E-QH-0	FREDDIE MAC FHLMC 3552 FHLMC_3552 5.000% 07/15/39		06/01/2023	Paydown		13,308	13,308	13,421	13,353	0	(45)	0	(45)	0	13,308	0	0	0	276	07/15/2039	1.A
31398G-GP-8	FANNIE MAE FNMA 09-98 4.500% 12/25/39		06/01/2023	Paydown		71,103	71,103	65,729	68,754	0	2,348	0	2,348	0	71,103	0	0	0	1,283	12/25/2039	1.A
31398G-PX-1	FANNIE MAE FNMA 09-108 5.000% 01/25/40		06/01/2023	Paydown		78,095	78,095	75,168	76,123	0	1,972	0	1,972	0	78,095	0	0	0	1,489	01/25/2040	1.A
31398G-UA-5	FANNIE MAE FNMA 09-109 4.500% 01/25/40		06/01/2023	Paydown		328,758	328,758	296,922	313,102	0	15,656	0	15,656	0	328,758	0	0	0	6,176	01/25/2040	1.A
31398J-EW-9	FREDDIE MAC FHLMC 3564 5.000% 08/15/39		06/01/2023	Paydown		75,270	75,270	74,752	74,992	0	278	0	278	0	75,270	0	0	0	1,660	08/15/2039	1.A
31398K-T3-4	FREDDIE MAC FHLMC 3593 5.000% 11/15/39		06/01/2023	Paydown		233,724	233,724	232,409	232,984	0	740	0	740	0	233,724	0	0	0	4,956	11/15/2039	1.A
31398K-YD-6	FREDDIE MAC FHLMC 3598 5.000% 11/15/39		06/01/2023	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	11/15/2039	1.A
31398L-PM-4	FREDDIE MAC FHLMC 3606 5.000% 04/15/36		06/01/2023	Paydown		16,554	16,554	16,342	16,419	0	135	0	135	0	16,554	0	0	0	330	04/15/2036	1.A
31398M-F4-3	FANNIE MAE FNMA 10-28 5.000% 04/25/40		06/01/2023	Paydown		186,451	186,451	186,102	185,938	0	514	0	514	0	186,451	0	0	0	3,504	04/25/2040	1.A
31398M-JX-5	FANNIE MAE FNMA 10-18 4.500% 03/25/40		06/01/2023	Paydown		354,079	354,079	329,037	341,190	0	12,889	0	12,889	0	354,079	0	0	0	6,756	03/25/2040	1.A
31398M-LM-6	FANNIE MAE FNMA 10-24 5.000% 03/25/40		06/01/2023	Paydown		138,511	138,511	138,621	138,313	0	198	0	198	0	138,511	0	0	0	2,783	03/25/2040	1.A
31398M-U3-8	FANNIEMAE FNMA 10-29 4.500% 04/25/40		06/01/2023	Paydown		201,261	201,261	193,462	197,585	0	3,675	0	3,675	0	201,261	0	0	0	3,739	04/25/2040	1.A
31398M-UA-2	FANNIE MAE FNMA 10-21 4.500% 03/25/40		06/01/2023	Paydown		123,235	123,235	114,157	118,848	0	4,387	0	4,387	0	123,235	0	0	0	2,298	03/25/2040	1.A
31398P-CF-4	FANNIE MAE FNMA 10-33 4.500% 04/25/40		06/01/2023	Paydown		41,530	41,530	39,609	40,655	0	875	0	875	0	41,530	0	0	0	794	04/25/2040	1.A
31398P-G2-9	FANNIE MAE FNMA 10-48 4.500% 05/25/40		06/01/2023	Paydown		58,173	58,173	56,319	57,080	0	1,093	0	1,093	0	58,173	0	0	0	1,087	05/25/2040	1.A
31398P-HA-0	FANNIE MAE FNMA 10-35 4.500% 04/25/40		06/01/2023	Paydown		252,886	252,886	232,050	242,192	0	10,693	0	10,693	0	252,886	0	0	0	4,631	04/25/2040	1.A
31398P-JB-6	FANNIE MAE FNMA 10-35 4.500% 04/25/40		06/01/2023	Paydown		101,357	101,357	93,428	97,275	0	4,082	0	4,082	0	101,357	0	0	0	1,913	04/25/2040	1.A
31398P-V4-8	FANNIE MAE FNMA 10-39 4.500% 05/25/40		06/01/2023	Paydown		53,670	53,670	50,819	52,203	0	1,467	0	1,467	0	53,670	0	0	0	942	05/25/2040	1.A
31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		06/01/2023	Paydown		7,625	7,625	7,218	7,367	0	258	0	258	0	7,625	0	0	0	143	05/25/2040	1.A
31398P-WT-2	FNMA 10-44 4.500% 05/25/40		06/01/2023	Paydown		53,059	53,059	50,713	51,764	0	1,295	0	1,295	0	53,059	0	0	0	970	05/25/2040	1.A
31398R-TQ-8	FANNIE MAE FNMA 10-54 4.500% 06/25/40		06/01/2023	Paydown		18,529	18,529	17,927	18,183	0	346	0	346	0	18,529	0	0	0	347	06/25/2040	1.A
31398S-4M-2	FANNIE MAE FNMA 10-156 4.000% 01/25/41		06/01/2023	Paydown		35,047	35,047	29,086	31,329	0	3,718	0	3,718	0	35,047	0	0	0	566	01/25/2041	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398S-5H-2	FANNIE MAE FNMA 10-148 FNMA_10-148 4.000% 01/25/41		06/01/2023	Paydown		1,411	1,411	1,372	1,385	0	26	0	26	0	1,411	0	0	0	23	01/25/2041	1.A
31398S-7A-5	FANNIE MAE FNMA 11-7 4.500% 02/25/41		06/01/2023	Paydown		12,674	12,674	11,937	12,286	0	388	0	388	0	12,674	0	0	0	229	02/25/2041	1.A
31398S-LT-8	FANNIE MAE FNMA 10-134 4.000% 12/25/40		06/01/2023	Paydown		10,263	10,263	10,103	10,168	0	95	0	95	0	10,263	0	0	0	171	12/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA 10-136 4.000% 12/25/40		06/01/2023	Paydown		10,610	10,610	10,361	10,456	0	154	0	154	0	10,610	0	0	0	176	12/25/2040	1.A
31398S-XH-1	FANNIE MAE FNMA 10-141 4.000% 12/25/40		06/01/2023	Paydown		40,233	40,233	36,360	38,348	0	1,884	0	1,884	0	40,233	0	0	0	732	12/25/2040	1.A
31398W-5J-9	FREDDIE MAC FHLMC 3626 5.000% 01/15/40		06/01/2023	Paydown		178,584	178,584	179,700	178,955	0	(371)	0	(371)	0	178,584	0	0	0	3,604	01/15/2040	1.A
31398W-HU-1	FREDDIE MAC FHLMC 3635 5.000% 02/15/40		06/01/2023	Paydown		112,762	112,762	113,215	112,873	0	(111)	0	(111)	0	112,762	0	0	0	2,315	02/15/2040	1.A
31398W-PF-5	FREDDIE MAC FHLMC 3633 4.500% 02/15/40		06/01/2023	Paydown		100,580	100,580	91,966	96,571	0	4,009	0	4,009	0	100,580	0	0	0	1,927	02/15/2040	1.A
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH G 5.242% 12/10/32		06/10/2023	Various		183,947	183,947	183,947	183,947	0	0	0	0	0	183,947	0	0	0	4,020	12/10/2032	1.B
604146-BM-1	MINNESOTA ST GEN FUND REV 5.077% 06/01/43		06/26/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,911	06/01/2043	1.B FE
677071-AD-4	OHANA MILITARY COMM LLC Ser A 04II 6.543% 04/01/49		04/03/2023	Call 100.0000		200,000	200,000	161,081	164,172	0	100	0	100	0	164,273	0	35,727	35,727	6,543	04/01/2049	1.G FE
882135-7J-9	TEXAS A & M UNIVERSITY 4.772% 05/15/33		05/15/2023	Call 100.0000		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	53,685	05/15/2033	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						41,159,370	41,159,370	40,012,197	40,890,334	0	233,310	0	233,310	0	41,123,643	0	35,727	35,727	921,920	XXX	XXX
00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25		04/28/2023	Various		4,631,055	5,000,000	4,955,000	4,982,848	0	2,091	0	2,091	0	4,984,939	0	(353,884)	(353,884)	178,615	08/01/2025	3.C FE
00191@-AA-5	AMAZON CTL AMAZON CTL - OKLAHOMA CITY 4.233% 09/30/39		06/30/2023	Redemption 100.0000		10,196	10,196	10,196	10,196	0	0	0	0	0	10,196	0	0	0	180	09/30/2039	1.E
00193*-AA-5	AMAZON CTL AMAZON CTL - TULSA 4.233% 09/30/39		06/30/2023	Redemption 100.0000		10,660	10,660	10,660	10,660	0	0	0	0	0	10,660	0	0	0	188	09/30/2039	1.E
030981-AH-7	AMERIGAS PARTNERS LP/AMERIGAS AMERIGAS PARTNERS LP/AMERIGAS 5.625% 05/20/24		05/31/2023	TENDER		3,032,700	3,000,000	3,000,000	3,000,000	0	(32,700)	0	(32,700)	0	3,000,000	0	32,700	32,700	122,231	05/20/2024	4.A FE
037833-AK-6	APPLE INC 2.400% 05/03/23		05/03/2023	Maturity		300,000	300,000	278,829	299,157	0	843	0	843	0	300,000	0	0	0	3,600	05/03/2023	1.B FE
05606X-AA-2	BXG RECEIVABLES NOTE TRUST BXG Series 144A 2.880% 05/02/30		05/02/2023	Paydown		276,503	276,503	276,481	276,488	0	15	0	15	0	276,503	0	0	0	3,532	05/02/2030	1.F FE
05607U-AA-7	BXG RECEIVABLES NOTE TRUST BXG Series 144A 3.770% 02/02/34		06/02/2023	Paydown		151,204	151,204	151,166	151,180	0	24	0	24	0	151,204	0	0	0	2,367	02/02/2034	1.A FE
05607U-AB-5	BXG RECEIVABLES NOTE TRUST BXG Series 144A 3.950% 02/02/34		06/02/2023	Paydown		145,148	145,148	145,124	145,132	0	16	0	16	0	145,148	0	0	0	2,381	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST BXG Series 144A 4.440% 02/02/34		06/02/2023	Paydown		136,044	136,044	136,017	136,026	0	19	0	19	0	136,044	0	0	0	2,509	02/02/2034	2.C FE
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR 6.139% 11/01/25		04/17/2023	Various		1,202	1,202	1,202	1,202	0	0	0	0	0	1,202	0	0	0	0	11/01/2025	1.D
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR 6.139% 11/01/25		04/17/2023	Various		1,826	1,826	1,826	1,826	0	0	0	0	0	1,826	0	0	0	1,615	11/01/2025	1.D Z
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR 6.139% 11/01/25		06/01/2023	Redemption 100.0000		161,314	161,314	161,314	161,314	0	0	0	0	0	161,314	0	0	0	4,131	11/01/2025	1.D
110122-AA-6	BRISTOL-MYERS SQUIBB CO 7.150% 06/15/23		06/15/2023	Maturity		1,500,000	1,500,000	1,705,595	1,507,715	0	(7,715)	0	(7,715)	0	1,500,000	0	0	0	53,625	06/15/2023	1.F FE
12554C-CB-2	CIM TRUST CIM_18-J1 Series 144A 3.665% 03/25/48		06/01/2023	Paydown		38,645	38,645	37,357	37,517	0	1,128	0	1,128	0	38,645	0	0	0	584	03/25/2048	1.A
12592T-AL-9	COMM MORTGAGE TRUST COMM_15-3B 3.346% 02/10/35		05/16/2023	J.P. MORGAN SECURITIES INC		0	0	0	0	0	(287)	0	(287)	0	(287)	0	287	287	40,480	02/10/2035	1.A
126650-AY-6	CVS PASS-THROUGH TRUST 5.361% 10/10/27		06/10/2023	Various		125,122	125,122	125,122	125,122	0	0	0	0	0	125,122	0	0	0	3,029	10/10/2027	2.B
12702*-AA-4	CVS HEALTH CORP 3.901% 10/10/39		06/10/2023	Redemption 100.0000		60,991	60,991	60,991	60,991	0	0	0	0	0	60,991	0	0	0	992	10/10/2039	2.B
151895-C*-8	CENTERPOINT PROPERTIES TR CENTERPOINT PROPERTIES TRUST 3.600% 06/12/23		06/12/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	90,000	06/12/2023	1.G FE
162665-AL-7	CHC COMMERCIAL MORTGAGE TRUST Series 144A 7.243% 06/15/34		06/15/2023	Paydown		960,506	960,506	960,506	960,506	0	0	0	0	0	960,506	0	0	0	32,701	06/15/2034	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
17323E-AM-5	CMLTI_14-J2 CITIGROUP MORTGAGE LOAN TRUST 3.805% 11/25/44		06/01/2023	Paydown		27,729	27,729	27,946	27,809	0	(80)	0	(80)	0	27,729	0	0	0	439	11/25/2044	1.A
200339-EX-3	COMERICA BANK 5.332% 08/25/33		04/26/2023	J.P. MORGAN SECURITIES INC		4,208,000	5,000,000	5,004,800	5,014,486	0	(13,164)	0	(13,164)	0	5,001,322	0	(793,322)	(793,322)	179,955	08/25/2033	2.A FE
21871X-AL-3	SUNAMERICA INC Series 144A 4.400% 04/05/52		05/31/2023	Various		4,385,475	5,000,000	4,376,050	4,381,718	0	3,758	0	3,758	0	4,385,475	0	0	0	144,222	04/05/2052	2.B FE
233046-AS-0	DB MASTER FINANCE LLC DNKN_21- Series 144A 2.791% 11/20/51		05/22/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	174	11/20/2051	2.B FE
24380@-AB-4	DEER DISTRICT LLC 5.040% 06/01/44		06/01/2023	Redemption 100.0000		182,994	182,994	182,994	182,994	0	0	0	0	0	182,994	0	0	0	4,611	06/01/2044	2.B PL
254687-CP-9	WALT DISNEY COMPANY 8.875% 04/26/23		04/26/2023	Maturity		535,000	535,000	573,258	538,881	0	(3,881)	0	(3,881)	0	535,000	0	0	0	23,741	04/26/2023	2.A FE
25755T-AE-0	DPABS_15-1A DOMINOS PIZZA MASTER ISSUER LL 4.474% 10/25/45		04/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	168	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.118% 07/25/47		04/25/2023	Paydown		19,500	19,500	19,494	19,496	0	4	0	4	0	19,500	0	0	0	402	07/25/2047	2.A FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.328% 07/25/48		04/25/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	216	07/25/2048	2.A FE
26208L-AC-2	DRIVEN BRANDS FUNDING LLC HONK Series 144A 4.739% 04/20/48		04/20/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	178	04/20/2048	2.C FE
27326#-AC-0	EAST KENTUCKY PWR COOPERATIVE 4.450% 04/19/49		04/18/2023	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	3,708	04/19/2049	2.A
286857-D#-1	ELIZABETHTOWN GAS CO 3.380% 11/10/60		04/05/2023	TENDER		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	54,456	11/10/2060	1.G
286857-D@-3	ELIZABETHTOWN GAS CO 3.280% 11/10/50		04/05/2023	TENDER		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	39,633	11/10/2050	1.G
29374J-AB-1	ENTERPRISE FLEET FINANCING LLC Series 144A 4.650% 05/21/29		06/20/2023	Paydown		1,189,849	1,189,849	1,189,723	1,189,755	0	94	0	94	0	1,189,849	0	0	0	22,619	05/21/2029	1.A FE
30281@-AB-1	FEDEX CORP FEDEX CORP 4.060% 12/31/32		06/30/2023	Redemption 100.0000		13,586	13,586	13,586	13,586	0	0	0	0	0	13,586	0	0	0	230	12/31/2032	2.B
30288*-AD-2	FLNG LIQUEFACTION 2 LLC 4.280% 06/30/38		06/30/2023	Redemption 100.0000		79,100	79,100	79,100	79,100	0	0	0	0	0	79,100	0	0	0	1,693	06/30/2038	2.B FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/39		06/30/2023	Redemption 100.0000		170,400	170,400	170,400	170,400	0	0	0	0	0	170,400	0	0	0	2,624	06/30/2039	2.C FE
30306V-A@-8	FLNG LIQUEFACTION 3 LLC 4.360% 06/30/39		06/30/2023	Redemption 100.0000		142,800	142,800	142,800	142,800	0	0	0	0	0	142,800	0	0	0	3,113	06/30/2039	2.C FE
316773-CP-3	FIFTH THIRD BANK FIFTH THIRD BANCORP 4.300% 01/16/24		05/16/2023	Various		1,834,642	1,872,000	1,917,726	1,878,309	0	(2,430)	0	(2,430)	0	1,875,879	0	(41,238)	(41,238)	67,333	01/16/2024	2.B FE
31953*-AL-6	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2023	Redemption 100.0000		167,724	167,724	167,724	167,724	0	0	0	0	0	167,724	0	0	0	4,998	10/15/2027	1.C
31953*-AM-4	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2023	Various		16,230	16,230	16,230	16,230	0	0	0	0	0	16,230	0	0	0	459	10/15/2027	1.C
31953*-AN-2	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2023	Various		111,667	111,667	111,667	111,667	0	0	0	0	0	111,667	0	0	0	3,061	10/15/2027	1.C
31953*-AP-7	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2023	Various		43,811	43,811	43,811	43,811	0	0	0	0	0	43,811	0	0	0	1,306	10/15/2027	1.C
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2023	Various		61,069	61,069	61,069	61,069	0	0	0	0	0	61,069	0	0	0	1,820	10/15/2027	1.C
31953*-AR-3	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 12/13/27		05/15/2023	Various		54,300	54,300	54,300	54,300	0	0	0	0	0	54,300	0	0	0	1,526	12/13/2027	1.C
33616C-AB-6	FIRST REPUBLIC BANK 4.375% 08/01/46		05/02/2023	SEAPORT GROUP		57,000	7,600,000	7,280,572	7,315,237	0	2,289	0	2,289	0	7,317,527	0	(7,260,527)	(7,260,527)	166,250	08/01/2046	4.C FE
33632*-UQ-8	WELLS FARGO BK NORTHWEST 7.280% 01/10/24		06/10/2023	Various		130,323	130,323	130,323	121,845	0	8,479	0	8,479	0	130,323	0	0	0	7,146	01/10/2024	2.B
33767C-AU-1	FIRSTKEY MORTGAGE TRUST SERIES 15-1 CLASS B1 3.841% 03/25/45		06/01/2023	Paydown		68,358	68,358	69,389	68,990	0	(631)	0	(631)	0	68,358	0	0	0	1,120	03/25/2045	1.A

STATEMENT AS OF JUNE 30, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
33849N-AN-5	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 4.464% 09/25/48		06/01/2023	Paydown		17,448	17,448	17,888	17,827	0	(380)	0	(380)	0	17,448	0	0	0	325	09/25/2048	1.A
373334-FS-5	GEORGIA POWER COMPANY 5.750% 04/15/23		04/15/2023	Various		4,000,000	4,000,000	3,999,040	3,999,977	0	23	0	23	0	4,000,000	0	0	0	115,000	04/15/2023	2.A FE
374593-A*-2	GIANTS STADIUM LLC 7.100% 04/01/40		04/01/2023	Various		276,806	276,806	276,806	276,806	0	0	0	0	0	276,806	0	0	0	9,827	04/01/2040	2.B PL
380130-AB-0	GM FINANCIAL AUTOMOBILE LEASIN GM FINANCIAL AUTOMOBILE LEASIN 4.010% 10/21/24		06/20/2023	Paydown		1,297,108	1,297,108	1,297,012	1,297,049	0	59	0	59	0	1,297,108	0	0	0	21,819	10/21/2024	1.A FE
40480*-AA-3	HS WILDCAT LLC 3.830% 12/31/50		04/25/2023	Redemption 100.0000		1,730	1,730	1,730	1,730	0	0	0	0	0	1,730	0	0	0	33	12/31/2050	2.A PL
40480*-AB-1	HS WILDCAT LLC 4.390% 12/31/60		04/25/2023	Redemption 100.0000		304	304	304	304	0	0	0	0	0	304	0	0	0	7	12/31/2060	2.A PL
40959*-AD-9	AQUARION WATER CO OF NEW HAMPS 7.710% 06/01/23		06/01/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	115,650	06/01/2023	2.C
410345-AL-6	HANESBRANDS INC Series 144A 4.875% 05/15/26		05/03/2023	Suntrust Banks Inc		932,500	1,000,000	975,000	988,079	0	1,116	0	1,116	0	989,195	0	(56,695)	(56,695)	23,021	05/15/2026	4.A FE
42211#-AA-1	HOME DEPOT USA INC HOME DEPOT USA INC 3.370% 01/15/33		06/15/2023	Redemption 100.0000		132,414	132,414	132,414	132,414	0	0	0	0	0	132,414	0	0	0	1,860	01/15/2033	1.F
43284B-AB-8	HILTON GRAND VACATIONS TRUST H Series 144A 3.700% 02/25/32		06/25/2023	Paydown		98,394	98,394	98,371	98,379	0	15	0	15	0	98,394	0	0	0	1,510	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST H Series 144A 4.000% 02/25/32		06/25/2023	Paydown		92,244	92,244	92,235	92,237	0	8	0	8	0	92,244	0	0	0	1,530	02/25/2032	2.B FE
43284H-AC-3	HGVT_19-AA Series 144A 2.840% 07/25/33		06/25/2023	Paydown		173,539	173,539	173,538	173,535	0	4	0	4	0	173,539	0	0	0	2,046	07/25/2033	2.B FE
45256H-AF-5	IF 01-A 4.996% 07/25/33		06/01/2023	Paydown		5,112	5,112	4,504	3,322	119	1,671	0	1,790	0	5,112	0	0	0	567	07/25/2033	6. *
46592W-BY-1	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.165% 02/25/52		06/01/2023	Paydown		8,047	8,047	8,355	8,342	0	(295)	0	(295)	0	8,047	0	0	0	85	02/25/2052	1.A
466365-AC-7	JACK IN THE BOX FUNDING LLC JA Series 144A 4.970% 08/25/49		05/25/2023	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	870	08/25/2049	2.B FE
466365-AE-3	JACK IN THE BOX FUNDING LLC JA Series 144A 4.136% 02/26/52		05/25/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	310	02/26/2052	2.B FE
46645G-AG-3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_15-6 3.500% 10/25/45		06/01/2023	Paydown		196,359	196,359	191,910	192,976	0	3,383	0	3,383	0	196,359	0	0	0	2,732	10/25/2045	1.A
46647S-CS-7	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.740% 08/25/47		06/01/2023	Paydown		134,726	134,726	135,989	135,743	0	(1,017)	0	(1,017)	0	134,726	0	0	0	2,081	08/25/2047	1.A
46648C-AW-4	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.451% 01/25/47		06/01/2023	Paydown		59,325	59,325	57,814	58,074	0	1,251	0	1,251	0	59,325	0	0	0	854	01/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.650% 05/25/47		06/01/2023	Paydown		14,276	14,276	14,343	14,327	0	(51)	0	(51)	0	14,276	0	0	0	215	05/25/2047	1.A
46649C-BE-2	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.712% 10/25/48		06/01/2023	Paydown		50,557	50,557	48,740	48,956	0	1,600	0	1,600	0	50,557	0	0	0	801	10/25/2048	1.A
46649T-AZ-9	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.710% 09/25/48		06/01/2023	Paydown		50,915	50,915	49,530	49,695	0	1,220	0	1,220	0	50,915	0	0	0	792	09/25/2048	1.A
47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY_ Series 144A 4.846% 07/30/47		04/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	303	07/30/2047	2.B FE
485170-AQ-7	KANSAS CITY SOUTHERN RAILWAY 144A 4.300% 05/15/43		04/19/2023	Taxable Exchange		2,379,403	2,500,000	2,364,125	2,378,323	0	1,079	0	1,079	0	2,379,403	0	0	0	94,472	05/15/2043	2.B FE
485170-AS-3	KANSAS CITY SOUTHERN RAILWAY 144A 4.950% 08/15/45		04/19/2023	Various		6,264,920	6,400,000	6,246,077	6,263,958	0	963	0	963	0	6,264,920	0	0	0	277,440	08/15/2045	2.B FE
485170-BA-1	KANSAS CITY SOUTHERN 3.125% 06/01/26		04/19/2023	Various		1,996,468	2,000,000	1,989,740	1,996,149	0	319	0	319	0	1,996,468	0	0	0	49,917	06/01/2026	2.B FE
485170-BB-9	KANSAS CITY SOUTHERN 4.700% 05/01/48		04/19/2023	Taxable Exchange		3,160,848	3,165,000	3,160,316	3,160,822	0	26	0	26	0	3,160,848	0	0	0	142,003	05/01/2048	2.B FE
52204*-AA-3	WALGREEN CO 5.540% 04/15/36		04/19/2023	Various		(30)	(30)	(30)	(30)	0	0	0	0	0	(30)	0	0	0	495	04/15/2036	2.B Z
52204*-AA-3	WALGREEN CO 5.540% 04/15/36		06/15/2023	Various		215,359	215,359	215,359	215,359	0	0	0	0	0	215,359	0	0	0	4,979	04/15/2036	2.B
52465#-BQ-7	LOWES CTL 5.182% 03/10/26		06/10/2023	Various		54,135	54,135	54,135	54,135	0	0	0	0	0	54,135	0	0	0	1,593	03/10/2026	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
53079E-BE-3	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC 4.250% 06/15/23		06/15/2023	Maturity		5,000,000	5,000,000	4,996,700	4,999,823	0	177	0	177	0	5,000,000	0	0	0	106,250	06/15/2023	2.B FE
55389P-AC-3	MVW OWNER TRUST MVWOT_19-1A Series 144A 3.330% 11/20/36		06/20/2023	Paydown		147,400	147,400	147,381	147,386	0	14	0	14	0	147,400	0	0	0	2,009	11/20/2036	2.B FE
55400D-AC-5	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.680% 10/20/38		06/20/2023	Paydown		140,134	140,134	140,088	140,102	0	32	0	32	0	140,134	0	0	0	1,563	10/20/2038	2.B FE
55400U-AC-7	MVW OWNER TRUST MVWOT_22-1 Series 144A 5.230% 11/21/39		06/20/2023	Paydown		272,668	272,668	272,611	272,614	0	54	0	54	0	272,668	0	0	0	5,952	11/21/2039	2.B FE
55903V-AN-3	MAGALLANES INC Series 144A 5.050% 03/15/42		05/01/2023	Tax Free Exchange		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	79,257	03/15/2042	2.C FE
585498-BG-2	MELLO MORTGAGE CAPITAL ACCEPTA Series 144A 3.735% 03/25/48		06/01/2023	Paydown		35,362	35,362	34,828	34,894	0	469	0	469	0	35,362	0	0	0	552	03/25/2048	1.A
61761A-BD-9	MORGAN STANLEY BAML TRUST MSBAM_12 4.769% 08/15/45		06/01/2023	Paydown		426,326	426,326	407,549	425,012	0	1,314	0	1,314	0	426,326	0	0	0	5,961	08/15/2045	1.A
62848B-AC-5	MVW OWNER TRUST MVWOT_18-1A Series 144A 3.900% 01/21/36		06/20/2023	Paydown		127,752	127,752	127,751	127,749	0	4	0	4	0	127,752	0	0	0	2,066	01/21/2036	2.B FE
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 05/15/23		05/15/2023	Redemption 100.0000		48,027	48,027	48,026	48,021	0	7	0	7	0	48,027	0	0	0	1,096	05/15/2023	1.D
680033-AC-1	OLD NATL BNCP OLD NATIONAL BANCORP 4.125% 08/15/24		05/12/2023	Various		4,610,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(390,000)	(390,000)	153,885	08/15/2024	1.G FE
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 144A 2.910% 03/08/29		06/08/2023	Paydown		50,978	50,978	50,978	50,976	0	2	0	2	0	50,978	0	0	0	617	03/08/2029	2.B FE
68504U-AC-5	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.610% 04/09/38		06/09/2023	Paydown		150,834	150,834	150,830	150,829	0	5	0	5	0	150,834	0	0	0	2,266	04/09/2038	2.B FE
68504U-AD-3	ORANGE LAKE TIMESHARE TRUST ON Series 144A 4.930% 04/09/38		06/09/2023	Paydown		217,203	217,203	217,158	217,170	0	33	0	33	0	217,203	0	0	0	4,457	04/09/2038	3.C FE
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.740% 11/08/30		06/08/2023	Paydown		145,794	145,794	145,440	145,628	0	166	0	166	0	145,794	0	0	0	2,277	11/08/2030	2.C FE
71839#-AA-2	PHILLIES FUNDING LP 6.210% 07/10/30		04/10/2023	Various		124,461	124,461	124,461	124,461	0	0	0	0	0	124,461	0	0	0	3,865	07/10/2030	2.A PL
718547-AC-6	PHILLIPS 66 CO Series 144A 3.605% 02/15/25		05/02/2023	Tax Free Exchange		5,002,681	5,000,000	5,003,962	5,003,240	0	(559)	0	(559)	0	5,002,681	0	0	0	128,678	02/15/2025	2.A FE
718547-AL-6	PHILLIPS 66 Series 144A 4.680% 02/15/45		05/02/2023	Tax Free Exchange		3,078,157	3,030,000	3,079,247	3,078,602	0	(445)	0	(445)	0	3,078,157	0	0	0	101,232	02/15/2045	2.A FE
718547-AN-2	PHILLIPS 66 CO Series 144A 4.900% 10/01/46		05/02/2023	Tax Free Exchange		1,987,704	2,000,000	1,987,336	1,987,612	0	92	0	92	0	1,987,704	0	0	0	57,439	10/01/2046	2.A FE
73020@-AA-9	PACIFIC NORTHWEST NATIONAL LAB SECURED CORP BND 6.500% 11/15/34		06/15/2023	Redemption 100.0000		95,917	95,917	95,917	95,917	0	0	0	0	0	95,917	0	0	0	2,600	11/15/2034	1.D FE
73557*-AA-2	PORT WASHINGTON GENERATING STA 4.910% 07/15/30		06/15/2023	Redemption 100.0000		121,840	121,840	121,840	121,840	0	0	0	0	0	121,840	0	0	0	2,494	07/15/2030	1.F
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP 4.530% 02/09/24		06/30/2023	Taxable Exchange		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	281,867	02/09/2024	1.D
750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		06/10/2023	Redemption 100.0000		5,866	5,866	5,866	5,866	0	0	0	0	0	5,866	0	0	0	92	02/10/2049	2.A
760759-AM-2	REPUBLIC SERVICES INC 4.750% 05/15/23		05/15/2023	Maturity		1,364,000	1,364,000	1,360,399	1,363,857	0	143	0	143	0	1,364,000	0	0	0	32,395	05/15/2023	2.B FE
81744Y-AG-1	SEMT_13-4 SEQUOIA MORTGAGE TRUST SEMT_13 3.442% 04/25/43		06/01/2023	Paydown		3,247	3,247	3,235	3,237	0	10	0	10	0	3,247	0	0	0	50	04/25/2043	1.A
81745M-AA-9	SEQUOIA MORTGAGE TRUST SEMT_13-2 1.874% 02/25/43		06/01/2023	Paydown		5,407	5,407	5,407	5,404	0	2	0	2	0	5,407	0	0	0	46	02/25/2043	1.A
81745Q-CA-8	SEQUOIA MORTGAGE TRUST SEMT_15 3.920% 01/25/45		06/01/2023	Paydown		22,052	22,052	22,521	22,333	0	(280)	0	(280)	0	22,052	0	0	0	306	01/25/2045	1.A
81746N-AN-8	SEQUOIA MORTGAGE TRUST SEMT_16 3.500% 11/25/46		06/01/2023	Paydown		144,496	144,496	151,078	149,238	0	(4,742)	0	(4,742)	0	144,496	0	0	0	2,243	11/25/2046	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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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
81746X-AG-1	SEQUOIA MORTGAGE TRUST SEMT_17 SEMT_17-3 3.500% 04/25/47		06/01/2023	Paydown		268,390	268,390	256,694	259,264	0	9,126	0	9,126	0	268,390	0	0	0	4,310	04/25/2047	1.A
82280Q-AC-5	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 08/25/45		06/01/2023	Paydown		26,811	26,811	26,912	26,873	0	(62)	0	(62)	0	26,811	0	0	0	343	08/25/2045	1.A
82280R-AG-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 04/25/47		06/01/2023	Paydown		41,182	41,182	39,425	39,829	0	1,354	0	1,354	0	41,182	0	0	0	628	04/25/2047	1.A
82280R-CB-3	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.700% 04/25/47		06/01/2023	Paydown		37,458	37,458	36,364	36,537	0	921	0	921	0	37,458	0	0	0	572	04/25/2047	1.A
82280R-CC-1	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.700% 04/25/47		06/01/2023	Paydown		33,301	33,301	31,841	32,075	0	1,226	0	1,226	0	33,301	0	0	0	509	04/25/2047	1.A
826525-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.510% 07/20/37		06/20/2023	Paydown		130,858	130,858	131,177	131,074	0	(216)	0	(216)	0	130,858	0	0	0	1,910	07/20/2037	2.B FE
826525-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 6.590% 07/20/37		06/20/2023	Paydown		38,488	38,488	38,478	38,480	0	7	0	7	0	38,488	0	0	0	1,055	07/20/2037	3.B FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36		06/20/2023	Paydown		93,625	93,625	93,617	93,619	0	6	0	6	0	93,625	0	0	0	1,226	05/20/2036	2.B FE
82652M-AD-2	SIERRA RECEIVABLES FUNDING COM Series 144A 4.540% 05/20/36		06/20/2023	Paydown		93,625	93,625	93,598	93,606	0	18	0	18	0	93,625	0	0	0	1,783	05/20/2036	3.B FE
82652N-AB-4	SIERRA RECEIVABLES FUNDING COM Series 144A 2.750% 08/20/36		06/20/2023	Paydown		106,030	106,030	106,010	106,017	0	13	0	13	0	106,030	0	0	0	1,204	08/20/2036	1.F FE
82652N-AD-0	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 4.180% 08/20/36		06/20/2023	Paydown		42,412	42,412	42,405	42,407	0	5	0	5	0	42,412	0	0	0	732	08/20/2036	3.B FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM Series 144A 3.940% 06/20/35		06/20/2023	Paydown		119,788	119,788	119,755	119,770	0	18	0	18	0	119,788	0	0	0	1,986	06/20/2035	2.B FE
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36		06/20/2023	Paydown		118,723	118,723	118,715	118,716	0	6	0	6	0	118,723	0	0	0	1,841	01/20/2036	2.B FE
82653E-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 4.750% 01/20/36		06/20/2023	Paydown		169,604	169,604	169,581	169,586	0	17	0	17	0	169,604	0	0	0	3,313	01/20/2036	3.B FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 144A 3.870% 09/20/35		06/20/2023	Paydown		57,692	57,692	57,682	57,686	0	6	0	6	0	57,692	0	0	0	929	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 144A 4.170% 09/20/35		06/20/2023	Paydown		65,913	65,913	65,912	65,911	0	2	0	2	0	65,913	0	0	0	1,143	09/20/2035	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1A Series 144A 2.636% 08/20/51		06/20/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	82	08/20/2051	2.B FE
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERN MARYLAND ELECTRIC COO 4.000% 04/16/48		04/16/2023	Redemption 100.0000		20,957	20,957	20,957	20,957	0	0	0	0	0	20,957	0	0	0	419	04/16/2048	2.A
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SPIRITS NEWCO LLC 5.300% 06/30/36		06/30/2023	Redemption 100.0000		63,313	63,313	63,313	63,313	0	0	0	0	0	63,313	0	0	0	1,678	06/30/2036	2.C PL
84929*-AA-0	SPOWER FINANCE 2 LLC SPOWER FINANCE II LLC 4.960% 12/31/41		06/30/2023	Redemption 100.0000		102,194	102,194	102,194	102,194	0	0	0	0	0	102,194	0	0	0	2,535	12/31/2041	3.C PL
85234#-AB-1	STADIUM FUNDING TRUST STADIUM FUNDING TRUST 5.000% 04/01/39		04/01/2023	Various		413,131	413,131	384,674	393,719	0	19,412	0	19,412	0	413,131	0	0	0	10,328	04/01/2039	2.C PL
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC 8.124% 12/15/23		06/15/2023	Redemption 100.0000		57,260	57,260	57,260	57,260	0	0	0	0	0	57,260	0	0	0	2,326	12/15/2023	1.A FE
872480-AB-4	TIF FUNDING II LLC TIF_20-1A Series 144A 3.820% 08/20/45		06/20/2023	Paydown		50,000	50,000	50,036	50,024	0	(24)	0	(24)	0	50,000	0	0	0	796	08/20/2045	2.B FE
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- Series 144A 4.940% 11/25/48		05/25/2023	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
882508-AW-4	TEXAS INSTRUMENTS INC TEXAS INSTRUMENTS INC 2.250% 05/01/23		05/01/2023	Maturity		800,000	800,000	776,708	797,499	0	2,501	0	2,501	0	800,000	0	0	0	9,000	05/01/2023	1.D FE
88315L-AF-5	TEXTAINER MARINE CONTAINERS LT Series 144A 4.940% 08/21/45		06/20/2023	Paydown		121,597	121,597	121,558	121,568	0	29	0	29	0	121,597	0	0	0	2,503	08/21/2045	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
88632A-CB-2	TIAA BANK MORTGAGE LOAN TRUST Series 144A 4.154% 11/25/48		06/01/2023	Paydown		32,188	32,188	31,562	31,627	0	561	0	561	0	32,188	0	0	0	555	11/25/2048	1.A
891027-AF-1	GLOBE LIFE INC 7.875% 05/15/23		05/15/2023	Maturity		2,000,000	2,000,000	2,286,880	2,010,412	0	(10,412)	0	(10,412)	0	2,000,000	0	0	0	78,750	05/15/2023	2.A FE
891906-AB-5	GLOBAL PAYMENTS INC TOTAL SYSTEM SERVICES INC 3.750% 06/01/23		06/01/2023	Maturity		2,000,000	2,000,000	1,846,560	1,992,017	0	7,983	0	7,983	0	2,000,000	0	0	0	37,500	06/01/2023	2.C FE
90117P-AJ-4	1211 AVENUE OF THE AMERICAS TR 1211 AVENUE OF THE AMERICAS TR 4.230% 08/10/35		05/19/2023	Various		0	0	0	0	0	153	0	153	0	153	0	(153)	(153)	102,901	08/10/2035	1.A
90345W-AD-6	US AIRWAYS 2012-2A PASS THRU TRUST ETC 4.625% 06/03/25		06/03/2023	Various		215,215	215,215	217,636	215,957	0	(742)	0	(742)	0	215,215	0	0	0	4,977	06/03/2025	3.B FE
91274#-AM-6	ESPC-JCI BLM BACKED CERT 5.794% 04/10/28		04/10/2023	Various		2,589,500	2,589,500	2,589,500	2,589,500	0	0	0	0	0	2,589,500	0	0	0	150,031	04/10/2028	1.D
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		06/30/2023	Redemption 100.0000		89,558	89,558	89,558	89,558	0	0	0	0	0	89,558	0	0	0	1,760	06/30/2030	1.F PL
92890N-AW-9	WF-RBS COMMERCIAL MORTGAGE TRUST 3.241% 12/15/45		06/01/2023	Paydown		2,829,421	2,829,421	2,815,937	2,829,421	0	0	0	0	0	2,829,421	0	0	0	45,452	12/15/2045	1.A
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SE Series 144A 3.663% 07/25/47		06/01/2023	Paydown		32,566	32,566	30,884	31,126	0	1,440	0	1,440	0	32,566	0	0	0	497	07/25/2047	1.A
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A Series 144A 3.884% 03/15/48		06/15/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	243	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A Series 144A 4.080% 06/15/49		06/15/2023	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	485	06/15/2049	2.B FE
98163T-AB-9	WORLD OMNI AUTO RECEIVABLE TRU WORLD OMNI AUTO RECEIVABLES TR 3.730% 03/16/26		06/15/2023	Paydown		1,626,119	1,626,119	1,625,949	1,626,002	0	117	0	117	0	1,626,119	0	0	0	25,202	03/16/2026	1.A FE
008474-B#-4	AGNICO EAGLE MINES LTD AGNICO EAGLE MINES LIMITED 4.540% 06/30/23	A	06/30/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	113,500	06/30/2023	2.A FE
878742-AS-4	TECK RESOURCES LTD 6.000% 08/15/40		04/11/2023	MORGAN STANLEY		1,016,540	1,000,000	1,034,609	1,028,114	0	(275)	0	(275)	0	1,027,839	0	(11,299)	(11,299)	39,667	08/15/2040	2.C FE
05565Q-DH-8	BP CAPITAL MARKETS PLC 3.723% 11/28/28	C	05/25/2023	DEUTSCHE BANK SECURITIES INC.		6,653,990	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(346,010)	(346,010)	131,753	11/28/2028	1.F FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL Series 2017-1 144A 4.080% 04/07/27	D	04/07/2023	Redemption 100.0000		370,121	370,121	370,121	370,121	0	0	0	0	0	370,121	0	0	0	7,550	04/07/2027	2.A FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL BIB MERCHANT VOUCHER RECEIVABL 4.180% 04/07/28	C	04/11/2023	Redemption 100.0000		177,344	177,344	177,344	177,344	0	0	0	0	0	177,344	0	0	0	3,706	04/07/2028	2.A FE
36728K-AA-8	GAS NATURAL DE LIMA GAS NATURAL DE LIMA Y CALLAO S 4.375% 04/01/23	D	04/01/2023	Maturity		5,000,000	5,000,000	4,937,500	4,997,800	0	2,200	0	2,200	0	5,000,000	0	0	0	109,375	04/01/2023	2.B FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR FUNDING LTD BIN 5.235% 04/15/26	C	04/15/2023	Paydown		181,088	181,088	181,088	151,969	0	29,119	0	29,119	0	181,088	0	0	0	11,767	04/15/2026	2.B FE
46062N-AB-3	INTEROCEANICA IV FINANCE LTD 144A 0.000% 11/30/25	C	05/30/2023	Redemption 100.0000		62,858	62,858	31,203	57,663	0	5,194	0	5,194	0	62,858	0	0	0	0	11/30/2025	2.B FE
46128M-AF-8	INVERSIONES CMPC SA INVERSIONES CMPC SA 4.375% 05/15/23	D	05/15/2023	Various		10,000,000	10,000,000	10,012,356	9,999,271	0	729	0	729	0	10,000,000	0	0	0	218,750	05/15/2023	2.B FE
656531-AC-4	EQUINOR ASA 7.750% 06/15/23	D	06/15/2023	Maturity		250,000	250,000	259,207	250,354	0	(354)	0	(354)	0	250,000	0	0	0	9,688	06/15/2023	1.D FE
82929R-AC-0	SINGAPORE TELECOMMUNICATIONS L 144A 7.375% 12/01/31	D	05/19/2023	Various		5,916,652	5,000,000	5,881,483	5,463,353	0	(15,544)	0	(15,544)	0	5,447,811	0	468,841	468,841	176,181	12/01/2031	1.F FE
833636-AE-3	SOCIEDAD QUIMICA Y MINERA DE CHILE 3.625% 04/03/23	D	04/03/2023	Maturity		8,000,000	8,000,000	7,939,678	7,998,194	0	1,806	0	1,806	0	8,000,000	0	0	0	145,000	04/03/2023	2.A FE
G2003*-AA-4	CAMPO PALOMAS FINANCE LTD 5.330% 11/15/36	C	05/15/2023	Redemption 100.0000		121,021	121,021	121,021	121,021	0	0	0	0	0	121,021	0	0	0	3,243	11/15/2036	2.C FE
G3198@-AH-0	ESSENTRA PLC 4.000% 07/27/33	C	06/08/2023	TENDER		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/27/2033	2.C YE
L8038*-AA-4	SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27	D	06/15/2023	Redemption 100.0000		97,750	97,750	97,750	97,750	0	0	0	0	0	97,750	0	0	0	2,688	09/15/2027	3.C
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34	C	06/08/2023	TENDER		0	0	0	0	0	0	0	0	0	0	0	0	0	40	12/31/2034	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						152,141,086	161,559,351	161,361,811	160,837,861	119	21,704	0	21,823	0	160,892,385	0	(8,751,300)	(8,751,300)	4,609,334	XXX	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
2509999997. Total - Bonds - Part 4						195,624,900	205,043,165	203,529,568	204,034,252	119	273,401	0	273,520	0	204,340,472	0	(8,715,573)	(8,715,573)	5,555,870	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						195,624,900	205,043,165	203,529,568	204,034,252	119	273,401	0	273,520	0	204,340,472	0	(8,715,573)	(8,715,573)	5,555,870	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
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA		06/22/2023	CORPORATE ACTION	23,375.000	2,337,500		2,337,500	2,337,500	0	0	0	0	0	2,337,500	0	0	0	40,498		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,337,500	XXX	2,337,500	2,337,500	0	0	0	0	0	2,337,500	0	0	0	40,498	XXX	XXX
76828#-10-6	River Lake Insurance Company VI		04/01/2023	Tax Agreement Settlement		6,337,456		6,337,456					0					0			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						6,337,456	XXX	6,337,456	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						8,674,956	XXX	8,674,956	2,337,500	0	0	0	0	0	2,337,500	0	0	0	40,498	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						8,674,956	XXX	8,674,956	2,337,500	0	0	0	0	0	2,337,500	0	0	0	40,498	XXX	XXX
5999999999. Total - Preferred and Common Stocks						8,674,956	XXX	8,674,956	2,337,500	0	0	0	0	0	2,337,500	0	0	0	40,498	XXX	XXX
6009999999 - Totals						204,299,856	XXX	212,204,524	206,371,752	119	273,401	0	273,520	0	206,677,972	0	(8,715,573)	(8,715,573)	5,596,368	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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	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
Options--127095--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	07/15/2021	07/14/2023	149,985	149,985	4,360 / NA	14,880			3,731		3,731	1,463			0	147		003
Options--127216--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/15/2023	149,991	149,991	4,468 / NA	14,745			2,486		2,486	447			0	266		003
Options--127426--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	09/15/2021	09/15/2023	100,009	100,009	4,480 / NA	10,650			2,258		2,258	600			0	230		003
Options--127609--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	10/15/2021	10/13/2023	99,980	99,980	4,471 / NA	10,830			3,005		3,005	996			0	268		003
Options--127739--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2021	11/15/2023	200,002	200,002	4,682 / NA	21,820			2,779		2,779	184			0	615		003
Options--127899--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	12/15/2021	12/15/2023	550,016	550,016	4,709 / (6,443)	61,655			8,782		8,782	1,198			0	1,866		003
Options--128007--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	01/06/2022	12/22/2023	1,773,200	1,773,200	3,410 / NA	87,100			8,537		8,537	(18,542)			0	6,139		003
Options--128033--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	01/14/2022	01/12/2024	100,018	100,018	4,662 / (6,416)	11,000			2,449		2,449	561			0	366		003
Options--128006--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	01/06/2022	12/22/2023	9,765,800	9,765,800	2,530 / NA	383,298			50,389		50,389	(71,946)			0	33,810		003
Options--128207--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/15/2024	100,018	100,018	4,471 / (6,617)	12,010			5,529		5,529	2,205			0	397		003
Options--128286--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	02/23/2022	02/16/2024	5,017,600	5,017,600	2,560 / NA	112,112			22,823		22,823	(30,107)			0	19,958		003
Options--128157--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	02/02/2022	01/05/2024	5,885,300	5,885,300	2,570 / NA	154,804			16,894		16,894	(33,154)			0	21,175		003
Options--128387--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/15/2024	99,997	99,997	4,262 / (6,210)	18,200			9,839		9,839	4,357			0	421		003
Options--128470--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	03/30/2022	03/15/2024	4,716,000	4,716,000	2,620 / NA	105,840			10,045		10,045	(18,691)			0	19,863		003
Options--128696--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	04/14/2022	04/15/2024	150,007	150,007	1,798 / (2,014)	17,873			11,842		11,842	5,264			0	669		003
Options--128856--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	05/04/2022	05/03/2024	2,941,000	2,941,000	3,460 / NA	99,110			20,904		20,904	(25,874)			0	13,508		003
Options--128910--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	05/13/2022	05/15/2024	150,011	150,011	1,798 / (2,014)	19,746			24,151		24,151	10,413			0	702		003
Options--129147--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2022	06/14/2024	100,018	100,018	1,798 / (2,014)	12,430			20,763		20,763	8,649			0	490		003

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)
Options--129330--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	07/08/2022	07/07/2023	3,500,000	3,500,000	3,899 / NA	44,100			0		0				0	2,423		003
Options--129338--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	07/12/2022	07/07/2023	12,467,200	12,467,200	3,896 / (3,954)	107,328			185,302		185,302	86,192			0	8,633		003
Options--129348--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/15/2022	07/14/2023	3,500,000	3,500,000	3,863 / NA	45,500			0						0	3,427		003
Options--129349--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	07/15/2022	07/14/2023	3,499,984	3,499,984	3,863 / (4,172)	149,450			278,058		278,058	144,243			0	3,427		003
Options--129350--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	07/15/2022	07/15/2024	99,979	99,979	3,863 / (5,513)	13,050			20,761		20,761	8,637			0	511		003
Options--129360--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/19/2022	07/14/2023	8,813,600	8,813,600	3,832 / (3,900)	99,015			155,882		155,882	66,865			0	8,631		003
Options--129367--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	07/22/2022	07/21/2023	3,500,000	3,500,000	3,962 / NA	43,750			0		0				0	4,198		003
Options--129373--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/26/2022	07/21/2023	12,704,000	12,704,000	3,970 / (4,039)	125,728			218,208		218,208	110,059			0	15,236		003
Options--129406--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	07/29/2022	07/28/2023	3,500,000	3,500,000	4,130 / NA	50,050			0		0				0	4,847		003
Options--129437--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/02/2022	07/28/2023	10,680,800	10,680,800	4,108 / (4,199)	140,062			226,558		226,558	131,765			0	14,791		003
Options--129444--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	08/05/2022	08/04/2023	3,500,000	3,500,000	4,145 / NA	47,250			0		0	(15)			0	5,419		003
Options--129458--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	08/09/2022	08/04/2023	12,435,000	12,435,000	4,145 / (4,231)	150,540			241,294		241,294	142,678			0	19,253		003
Options--129499--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	08/12/2022	08/11/2023	3,500,000	3,500,000	4,280 / NA	48,300			0		0				0	5,936		003
Options--129522--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	08/15/2022	08/15/2024	99,994	99,994	4,297 / (6,282)	13,560			11,633		11,633	4,958			0	531		003
Options--129523--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	08/15/2022	08/15/2023	600,010	600,010	4,297 / (4,525)	16,380			0		0	(466)			0	1,065		003
Options--129524--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	08/15/2022	08/15/2023	2,800,016	2,800,016	4,297 / (4,632)	118,720			119,369		119,369	76,539			0	4,970		003
Options--129527--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/16/2022	08/11/2023	10,647,500	10,647,500	4,259 / (4,348)	134,425			191,290		191,290	123,039			0	18,059		003
Options--129553--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	08/19/2022	08/18/2023	3,500,000	3,500,000	4,228 / NA	51,100			0		0				0	6,412		003
Options--129568--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/23/2022	08/18/2023	13,131,600	13,131,600	4,236 / (4,318)	144,770			221,208		221,208	137,829			0	24,057		003

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)
Options--129626--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/30/2022	08/25/2023	12,713,100	12,713,100	4,101 / (4,167)	112,964			189,321		189,321	102,021			0	24,898		003
Options--129618--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	08/26/2022	08/25/2023	3,500,000	3,500,000	4,058 / NA	48,650			0						0	6,855		003
Options--129663--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/02/2022	09/01/2023	3,500,000	3,500,000	3,924 / NA	45,150			0			(2)			0	7,270		003
Options--129668--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/07/2022	09/01/2023	9,825,000	9,825,000	3,930 / (3,997)	101,775			159,629		159,629	72,174			0	20,409		003
Options--129682--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	09/09/2022	09/08/2023	3,500,000	3,500,000	4,067 / NA	51,800			0		0	(97)			0	7,664		003
Options--129707--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/13/2022	09/08/2023	12,144,000	12,144,000	4,048 / (4,120)	124,470			199,633		199,633	100,325			0	26,591		003
Options--129714--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	09/15/2022	09/15/2023	2,100,000	2,100,000	3,901 / (4,213)	89,670			154,620		154,620	74,846			0	4,823		003
Options--129715--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	09/15/2022	09/13/2024	100,000	100,000	3,901 / (5,665)	14,330			20,554		20,554	8,435			0	550		003
Options--129719--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	09/16/2022	09/15/2023	3,500,000	3,500,000	3,873 / NA	44,450			0		0	(13)			0	8,038		003
Options--129740--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/20/2022	09/15/2023	13,968,000	13,968,000	3,880 / (3,957)	155,088			262,858		262,858	111,524			0	32,078		003
Options--129802--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/23/2022	09/22/2023	3,500,000	3,500,000	3,693 / NA	41,650			48,326		48,326	33,889			0	8,395		003
Options--129820--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/27/2022	09/22/2023	14,860,000	14,860,000	3,715 / (3,779)	141,480			245,860		245,860	85,906			0	35,644		003
Options--129835--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	09/30/2022	09/29/2023	3,500,000	3,500,000	3,586 / NA	39,550			57,733		57,733	48,391			0	8,738		003
Options--129868--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/04/2022	09/29/2023	16,583,000	16,583,000	3,605 / (3,674)	208,748			305,921		305,921	94,582			0	41,401		003
Options--129884--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	10/07/2022	10/06/2023	3,500,000	3,500,000	3,640 / NA	38,850			98,836		98,836	66,949			0	9,068		003
Options--129962--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	10/11/2022	10/06/2023	15,763,800	15,763,800	3,666 / (3,718)	124,958			213,953		213,953	69,764			0	40,841		003
Options--130009--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	10/14/2022	10/15/2024	100,003	100,003	3,583 / (5,342)	15,330			28,701		28,701	10,725			0	569		003
Options--130010--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/14/2022	10/13/2023	3,500,000	3,500,000	3,583 / NA	39,200			58,462		58,462	31,569			0	9,386		003
Options--130016--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	10/18/2022	10/13/2023	14,079,000	14,079,000	3,610 / (3,680)	166,881			261,157		261,157	80,630			0	37,756		003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Options--130030--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/21/2022	10/20/2023	3,500,000	3,500,000	3,753 / NA	39,550			175,673		175,673	154,572			0	9,694		003
Options--130035--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/25/2022	10/20/2023	17,038,400	17,038,400	3,704 / (3,765)	175,168			265,579		265,579	89,711			0	47,191		003
Options--130008--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	10/14/2022	10/13/2023	3,400,011	3,400,011	3,583 / (3,870)	142,800			258,397		258,397	87,195			0	9,118		003
Options--130067--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/28/2022	10/27/2023	3,500,000	3,500,000	3,901 / NA	41,300			24,168		24,168	8,961			0	9,992		003
Options--130081--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/01/2022	10/27/2023	14,341,200	14,341,200	3,876 / (3,935)	127,391			201,524		201,524	80,575			0	40,943		003
Options--130148--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/08/2022	11/03/2023	10,877,900	10,877,900	3,751 / (3,809)	103,907			157,258		157,258	55,041			0	31,956		003
Options--130178--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	11/11/2022	11/10/2023	3,500,000	3,500,000	3,993 / NA	43,750			24,090		24,090	10,850			0	10,564		003
Options--130191--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2022	11/15/2023	4,000,000	4,000,000	3,991 / (4,307)	172,000			268,662		268,662	128,456			0	12,298		003
Options--130192--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2022	11/15/2023	400,000	400,000	3,991 / (4,203)	11,400			18,285		18,285	11,346			0	1,230		003
Options--130193--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2022	11/15/2024	100,000	100,000	3,991 / (6,175)	15,400			19,356		19,356	7,740			0	588		003
Options--130203--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	11/18/2022	11/17/2023	5,000,000	5,000,000	3,965 / NA	65,000			47,355		47,355	30,301			0	15,483		003
Options--130209--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/22/2022	11/17/2023	16,606,800	16,606,800	3,954 / (4,025)	178,122			267,231		267,231	112,515			0	51,425		003
Options--130232--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/29/2022	11/24/2023	10,459,800	10,459,800	4,023 / (4,087)	97,786			145,758		145,758	64,093			0	33,190		003
Options--130135--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	11/04/2022	11/03/2023	3,500,000	3,500,000	3,771 / NA	47,950			4,484		4,484	(5,913)			0	10,282		003
Options--130194--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/15/2022	11/10/2023	13,909,000	13,909,000	3,974 / (4,043)	146,825			216,346		216,346	93,251			0	41,980		003
Options--130248--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	12/02/2022	12/01/2023	5,000,000	5,000,000	4,072 / NA	67,500			74		74	(5,806)			0	16,239		003
Options--130260--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/06/2022	12/01/2023	13,834,600	13,834,600	4,069 / (4,149)	154,564			233,134		233,134	105,922			0	44,931		003
Options--130326--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	12/13/2022	12/08/2023	12,988,800	12,988,800	3,936 / (4,029)	193,017			271,813		271,813	111,188			0	43,133		003
Options--130344--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	12/15/2022	12/13/2024	850,014	850,014	3,895 / (5,575)	121,550			180,454		180,454	72,669			0	5,131		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options--130345--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	12/15/2022	12/15/2023	3,750,010	3,750,010	3,895 / (4,204)	162,000			255,691		255,691	109,066			0	12,721		003
Options--130348--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	12/16/2022	12/15/2023	5,000,000	5,000,000	3,852 / NA	65,500			107,381		107,381	70,818			0	16,961		003
Options--130356--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	12/20/2022	12/15/2023	11,975,300	11,975,300	3,863 / (3,939)	132,835			211,390		211,390	80,276			0	40,622		003
Options--130389--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/28/2022	12/22/2023	13,025,400	13,025,400	3,831 / (3,891)	122,128			183,540		183,540	66,879			0	45,096		003
Options--130405--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	12/30/2022	12/29/2023	5,000,000	5,000,000	3,840 / NA	64,000			206,212		206,212	142,245			0	17,653		003
Options--130287--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	12/09/2022	12/08/2023	3,500,000	3,500,000	3,934 / NA	47,950			45,555		45,555	27,148			0	11,623		003
Options--130420--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/04/2023	12/29/2023	11,130,200	11,130,200	3,838 / (3,893)		93,438		142,846		142,846	49,408			0	39,297		003
Options--130433--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	01/06/2023	01/05/2024	3,500,000	3,500,000	3,895 / NA		49,000		135,279		135,279	86,279			0	12,593		003
Options--130458--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	01/13/2023	01/12/2024	4,999,982	4,999,982	3,999 / (4,315)		219,000		322,688		322,688	103,688			0	18,320		003
Options--130472--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/18/2023	01/12/2024	8,775,800	8,775,800	3,989 / (4,087)		127,908		184,034		184,034	56,126			0	32,154		003
Options--130484--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	01/20/2023	01/19/2024	3,500,000	3,500,000	3,973 / NA		53,550		97,246		97,246	43,696			0	13,051		003
Options--130494--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/24/2023	01/19/2024	12,226,400	12,226,400	3,944 / (3,993)		99,014		131,943		131,943	32,929			0	45,590		003
Options--130549--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	01/27/2023	01/26/2024	3,500,000	3,500,000	4,071 / NA		54,950		90,556		90,556	35,606			0	13,274		003
Options--130439--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/10/2023	01/05/2024	6,944,400	6,944,400	3,858 / (3,930)		80,172		115,094		115,094	34,922			0	24,986		003
Options--130457--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	01/13/2023	01/12/2024	3,500,000	3,500,000	3,999 / NA		53,900		10,640		10,640	(43,260)			0	12,824		003
Options--130582--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	01/31/2023	01/26/2024	17,864,000	17,864,000	4,060 / (4,125)		183,216		238,327		238,327	55,111			0	67,750		003
Options--130459--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	01/13/2023	01/15/2025	100,000	100,000	3,999 / (5,703)		13,570		19,254		19,254	5,684			0	622		003
Options--130597--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	02/03/2023	02/02/2024	3,500,000	3,500,000	4,136 / NA		55,650		68,032		68,032	12,382			0	13,493		003
Options--130620--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/07/2023	02/02/2024	13,264,000	13,264,000	4,145 / (4,196)		106,304		131,782		131,782	25,478			0	51,136		003

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Options--130654--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	02/10/2023	02/09/2024	3,500,000	3,500,000	4,090 / NA		53,550		34,880		34,880	(18,670)			0	13,709		003
Options--130674--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	02/14/2023	02/09/2024	9,806,400	9,806,400	4,086 / (4,142)		88,008		110,411		110,411	22,403			0	38,411		003
Options--130679--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2023	02/15/2024	2,700,005	2,700,005	4,147 / (4,475)		123,660		158,550		158,550	34,890			0	10,716		003
Options--130680--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2023	02/15/2024	499,993	499,993	4,147 / (4,347)		13,550		17,561		17,561	4,011			0	1,985		003
Options--130681--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2023	02/14/2025	129,986	129,986	4,147 / (6,047)		18,174		21,658		21,658	3,484			0	830		003
Options--130697--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	02/17/2023	02/16/2024	3,500,000	3,500,000	4,079 / NA		55,650		42,405		42,405	(13,245)			0	13,922		003
Options--130749--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	02/24/2023	02/23/2024	3,500,000	3,500,000	3,970 / NA		49,700		106,287		106,287	56,587			0	14,131		003
Options--130764--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/28/2023	02/23/2024	8,362,200	8,362,200	3,982 / (4,058)		101,325		134,085		134,085	32,760			0	33,762		003
Options--130710--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/22/2023	02/16/2024	12,234,000	12,234,000	4,078 / (4,143)		118,710		159,782		159,782	41,072			0	48,663		003
Options--130787--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/03/2023	03/01/2024	3,500,000	3,500,000	4,046 / NA		54,950		103,622		103,622	48,672			0	14,338		003
Options--130834--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/07/2023	03/01/2024	9,188,500	9,188,500	3,995 / (4,069)		106,996		141,910		141,910	34,914			0	37,640		003
Options--130845--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	03/10/2023	03/08/2024	3,000,000	3,000,000	3,862 / NA		43,200		111,686		111,686	68,486			0	12,464		003
Options--130873--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/14/2023	03/08/2024	7,047,000	7,047,000	3,915 / (3,987)		82,494		110,265		110,265	27,771			0	29,277		003
Options--130880--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	03/15/2023	03/15/2024	4,599,989	4,599,989	3,891 / (4,203)		211,601		302,866		302,866	91,265			0	19,374		003
Options--130886--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	03/17/2023	03/15/2024	3,000,000	3,000,000	3,917 / NA		59,400		89,783		89,783	30,383			0	12,636		003
Options--130940--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/24/2023	03/22/2024	3,000,000	3,000,000	3,971 / NA		42,600		85,126		85,126	42,526			0	12,805		003
Options--130958--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/28/2023	03/22/2024	10,646,100	10,646,100	3,943 / (4,030)		149,958		196,552		196,552	46,594			0	45,442		003
Options--131039--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/31/2023	03/28/2024	3,000,000	3,000,000	4,109 / NA		46,800		86,645		86,645	39,845			0	12,949		003
Options--130957--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/28/2023	03/15/2024	10,199,800	10,199,800	3,923 / (3,988)		110,656		143,142		143,142	32,486			0	42,960		003

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)
Options--131047--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/04/2023	03/28/2024	8,901,200	8,901,200	4,046 / (4,132)		126,654		152,869		152,869	26,215			0	38,420		003
Options--131062--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	04/06/2023	04/05/2024	3,000,000	3,000,000	4,105 / NA		59,700		94,230		94,230	34,530			0	13,138		003
Options--131074--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/11/2023	04/05/2024	7,371,000	7,371,000	4,095 / (4,166)		83,790		101,539		101,539	17,749			0	32,280		003
Options--131132--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/14/2023	04/12/2024	3,000,000	3,000,000	4,138 / NA		48,600		69,425		69,425	20,825			0	13,301		003
Options--131133--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	04/14/2023	04/15/2024	2,799,982	2,799,982	4,137 / (4,469)		129,361		164,204		164,204	34,844			0	12,479		003
Options--131144--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/18/2023	04/12/2024	8,658,300	8,658,300	4,123 / (4,187)		89,880		105,582		105,582	15,702			0	38,388		003
Options--131164--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/21/2023	04/19/2024	3,000,000	3,000,000	4,134 / NA		44,100		98,094		98,094	53,994			0	13,462		003
Options--131246--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/28/2023	04/26/2024	3,000,000	3,000,000	4,169 / NA		48,900		85,117		85,117	36,217			0	13,622		003
Options--131180--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/25/2023	04/19/2024	9,112,400	9,112,400	4,142 / (4,235)		129,514		158,303		158,303	28,789			0	40,891		003
Options--131263--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/02/2023	04/26/2024	6,153,000	6,153,000	4,102 / (4,168)		65,670		77,890		77,890	12,220			0	27,938		003
Options--131282--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/05/2023	05/03/2024	3,000,000	3,000,000	4,136 / NA		52,200		83,111		83,111	30,911			0	13,779		003
Options--131305--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/09/2023	05/03/2024	6,534,400	6,534,400	4,084 / (4,155)		76,640		89,587		89,587	12,947			0	30,013		003
Options--131323--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/12/2023	05/10/2024	3,000,000	3,000,000	4,124 / NA		53,400		82,291		82,291	28,891			0	13,935		003
Options--131331--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	05/15/2023	05/15/2024	2,200,005	2,200,005	4,136 / (4,467)		103,754		128,082		128,082	24,328			0	10,300		003
Options--131332--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	05/15/2023	05/15/2024	300,004	300,004	4,136 / (4,335)		8,685		11,310		11,310	2,625			0	1,405		003
Options--131396--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/19/2023	05/17/2024	3,000,000	3,000,000	4,191 / NA		56,400		69,423		69,423	13,023			0	14,089		003
Options--131407--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/23/2023	05/17/2024	7,107,700	7,107,700	4,181 / (4,259)		89,811		100,327		100,327	10,516			0	33,380		003
Options--131343--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/16/2023	05/10/2024	8,668,800	8,668,800	4,128 / (4,213)		117,348		137,951		137,951	20,603			0	40,266		003
Options--131470--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/31/2023	05/24/2024	5,013,600	5,013,600	4,178 / (4,252)		59,004		67,140		67,140	8,136			0	23,800		003

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)
Options--131481--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/02/2023	05/31/2024	3,000,000	3,000,000	4,282 / NA		57,600		71,267		71,267	13,667			0	14,392		003
Options--131497--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	06/06/2023	05/31/2024	6,334,500	6,334,500	4,223 / (4,302)		82,800		87,683		87,683	4,883			0	30,388		003
Options--131529--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/09/2023	06/07/2024	3,000,000	3,000,000	4,298 / NA		61,500		64,519		64,519	3,019			0	14,541		003
Options--131548--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	06/13/2023	06/07/2024	6,852,800	6,852,800	4,283 / (4,366)		94,720		95,343		95,343	623			0	33,215		003
Options--131591--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	06/16/2023	06/14/2024	3,000,000	3,000,000	4,410 / NA		67,500		60,374		60,374	(7,126)			0	14,689		003
Options--131693--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	06/21/2023	06/14/2024	12,339,600	12,339,600	4,407 / (4,509)		189,056		188,432		188,432	(624)			0	60,417		003
Options--131702--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/23/2023	06/21/2024	3,000,000	3,000,000	4,348 / NA		63,300		65,451		65,451	2,151			0	14,835		003
Options--131736--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	06/27/2023	06/21/2024	7,858,800	7,858,800	4,366 / (4,467)		121,140		123,649		123,649	2,509			0	38,861		003
Options--131585--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2023	06/14/2024	2,899,987	2,899,987	4,425 / (4,784)		138,794		136,861		136,861	(1,933)			0	14,199		003
Options--131586--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2023	06/13/2025	99,980	99,980	4,425 / (5,993)		13,034		12,328		12,328	(706)			0	699		003
Options--131794--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/30/2023	06/28/2024	3,000,000	3,000,000	4,450 / NA		64,500		121,543		121,543	57,043			0	14,979		003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										6,855,568	5,118,009	0	14,940,607	XXX	14,940,607	5,201,914	0	0	0	2,620,936	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										6,855,568	5,118,009	0	14,940,607	XXX	14,940,607	5,201,914	0	0	0	2,620,936	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										6,855,568	5,118,009	0	14,940,607	XXX	14,940,607	5,201,914	0	0	0	2,620,936	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	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										6,855,568	5,118,009	0	14,940,607	XXX	14,940,607	5,201,914	0	0	0	2,620,936	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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

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)
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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Cross Currency--102694--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	BOA	06/27/2018	09/27/2033		19,741,500	4.3% USD / (2.87% GBP)			153,025	688,500		3,702,386	0	(939,000)		0	316,050		100% / 100%
Cross Currency--129533--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	DBAG	08/18/2022	09/28/2032		10,134,000	5.11% USD / (3.7% EUR)			55,157	(779,500)		(626,131)	0	(214,500)		0	154,147		100% / 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	208,182	(91,000)	XXX	3,076,255	0	(1,153,500)	0	0	470,197	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	208,182	(91,000)	XXX	3,076,255	0	(1,153,500)	0	0	470,197	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	208,182	(91,000)	XXX	3,076,255	0	(1,153,500)	0	0	470,197	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	208,182	(91,000)	XXX	3,076,255	0	(1,153,500)	0	0	470,197	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										0	0	208,182	(91,000)	XXX	3,076,255	0	(1,153,500)	0	0	470,197	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										6,855,568	5,118,009	0	14,940,607	XXX	14,940,607	5,201,914	0	0	0	2,620,936	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										6,855,568	5,118,009	208,182	14,849,607	XXX	18,016,862	5,201,914	(1,153,500)	0	0	3,091,133	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0003	Hedges the equity risk of a liability

(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 15	16	17	18	19	20	21	22
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
USU3	1,890	189,000,000	T-Note Future - USU3 - US LONG BOND - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	09/29/2023	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/23/2023	126.9991	126.9063	1,417,500					(175,486)	(175,486)	7,938,000	0005	1,000
TYU3	3,675	367,500,000	T-Note Future - TYU3 - US 10 YR NOTE - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	09/29/2023	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/23/2023	114.2422	112.2656	516,797					(7,263,867)	(7,263,867)	7,717,500	0005	1,000
WNU3	1,595	159,500,000	T-Note Future - WNU3 - US ULTRA BOND - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	09/29/2023	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/23/2023	134.6875	136.2188	1,993,750					2,442,344	2,442,344	10,367,500	0005	1,000
1569999999. Subtotal - Long Futures - Other												3,928,047	0	0	0	0	(4,997,010)	(4,997,010)	26,023,000	XXX	XXX
1579999999. Subtotal - Long Futures												3,928,047	0	0	0	0	(4,997,010)	(4,997,010)	26,023,000	XXX	XXX
ESU3	1,295	290,614,188	Index Future - ESU3 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	09/15/2023	CME - Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/08/2023	4,317.1173	4,488.2500	(3,399,356)					(11,080,844)	(11,080,844)	14,504,000	0003	50
FAU3	165	43,627,650	Index Future - FAU3 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	09/15/2023	CME - Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/08/2023	2,594.2936	2,644.1000	(272,250)					(821,806)	(821,806)	2,376,000	0003	100
MFSU3	1,000	107,775,000	Index Future - MFSU3 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	09/15/2023	NYL - NYSE Liffe U.S. 549300HIIRNTNKXV3M12	06/08/2023	2,123.5416	2,155.5000	(1,265,000)					(1,597,919)	(1,597,919)	3,613,702	0003	50
RTYU3	770	73,292,450	Index Future - RTYU3 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	09/15/2023	NYF - ICE Futures U.S. 549300R4IG1TWPZT5U32	06/08/2023	1,910.8331	1,903.7000	(215,600)					274,624	274,624	4,774,000	0003	50
1639999999. Subtotal - Short Futures - Other												(5,152,206)	0	0	0	0	(13,225,945)	(13,225,945)	25,267,702	XXX	XXX
1649999999. Subtotal - Short Futures												(5,152,206)	0	0	0	0	(13,225,945)	(13,225,945)	25,267,702	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												0	0	0	0	0	0	0	0	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												(1,224,159)	0	0	0	0	(18,222,955)	(18,222,955)	51,290,702	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(1,224,159)	0	0	0	0	(18,222,955)	(18,222,955)	51,290,702	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	854,847	(2,079,006)	(1,224,159)
Total Net Cash Deposits	854,847	(2,079,006)	(1,224,159)

(a)

Code	Description of Hedged Risk(s)
0003	Hedges the equity risk of a liability
0005	Hedges the interest rate risk of a liability

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedges the equity risk of a liability
0005	Hedges the interest rate risk of a liability

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			(1,224,159)	0		(1,224,159)	0	51,290,702	51,290,702
BANK OF AMERICA N.A.	Y	Y	4,083,141		7,022,649		2,939,508	10,036,535	0	5,953,394	1,425,108	1,425,108
DEUTSCHE BANK A.G.	Y	Y				(779,500)	0		(626,131)	0	154,147	
CREDIT SUISSE INTERNATIONAL	Y	Y	4,545,000		4,603,219		58,219	4,603,220		58,220	708,021	708,021
0299999999. Total NAIC 1 Designation			8,628,141	0	11,625,868	(779,500)	2,997,727	14,639,755	(626,131)	6,011,614	2,287,276	2,133,129
BARCLAYS BANK	Y	Y			4,003,239		4,003,239	4,003,239		4,003,239	803,857	803,857
0499999999. Total NAIC 3 Designation			0	0	4,003,239	0	4,003,239	4,003,239	0	4,003,239	803,857	803,857
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			8,628,141	0	15,629,107	(2,003,659)	7,000,966	18,642,994	(1,850,291)	10,014,853	54,381,835	54,227,688
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					15,629,107	(779,500)						

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)
CREDIT SUISSE INTERNATIONAL	Corporate	02377L-AA-2	AAL 3.15 02/15/32	1,579,830	1,793,000	1,793,000	02/15/2032	I
CREDIT SUISSE INTERNATIONAL	Corporate	126408-GH-0	CSX 6 10/01/36	10,700,200	10,000,000	9,929,715	10/01/2036	I
CREDIT SUISSE INTERNATIONAL	Corporate	459200-KV-2	IBM 4.9 07/27/52	9,592,200	10,000,000	9,862,725	07/27/2052	I
DEUTSCHE BANK	Corporate	87612E-AF-3	TGT 7 07/15/31	1,854,999	1,580,000	1,692,243	07/15/2031	V
BANK OF AMERICA	Treasury	912810-RB-6	T 2 7/8 05/15/43	1,126,735	1,343,600	1,229,475	05/15/2043	I
0199999999 - Total				24,853,964	24,716,600	24,507,158	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)
CREDIT SUISSE INTERNATIONAL	Cash		USD	4,545,000	4,545,000	XXX		V
BANK OF AMERICA	Treasury	912828-Z9-4	T 1 1/2 02/15/30	652,543	758,000	XXX	02/15/2030	V
BANK OF AMERICA	Treasury	91282C-CB-5	T 1 5/8 05/15/31	2,096,539	2,465,000	XXX	05/14/2031	V
BANK OF AMERICA	Treasury	912828-YB-0	T 1 5/8 08/15/29	1,334,059	1,521,000	XXX	08/15/2029	V
0299999999 - Total				8,628,141	9,289,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, NA	New York, New York					(73,841,837)	(82,837,514)	(83,697,558)	XXX
Bank of N.T. Butterfield & Son Ltd.	Hamilton, Bermuda					2,481,425	2,520,726	2,545,344	XXX
Deutsche Bank Trust Company Americas	New York, New York					664,919	11,959,683	473,844	XXX
Federal Home Loan Bank of Atlanta	Atlanta, GA					2,820,831	3,092,411	794,611	XXX
Fifth Third Bank	Cincinnati, OH					1,455,257	2,319,365	1,708,808	XXX
JP Morgan Chase Bank	New York, New York					(7,145,975)	(7,981,744)	(1,124,626)	XXX
The Bank of New York Mellon	New York, New York					4,317,046	5,831,408	4,136,311	XXX
Wells Fargo Bank, NA	San Francisco, CA					910,091	919,966	975,666	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(68,338,244)	(64,175,699)	(74,187,601)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(68,338,244)	(64,175,699)	(74,187,601)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(68,338,244)	(64,175,699)	(74,187,601)	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
261908-10-7	DREYFUS TREAS&AGEN CASH MGMT I		06/30/2023	0.000		108,482,089	0	51
316175-50-4	FIDELITY INSTIT TREASURY I GLAIC 140135		06/21/2023	0.000		52,445,000	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI		06/30/2023	0.000		61,984,089	0	117,605
857492-55-7	STATE STREET INSTITUTIONAL TRE		06/23/2023	0.000		49,206,000	0	159,230
316175-50-4	FIDELITY FIMM FUNDS - GOVT PORT INSTL CL		06/30/2023	0.000		20,761,406	0	469,131
261908-10-7	DREYFUS TRSY OBLIG CASH MGMT CL INS		06/30/2023	0.000		8,626,130	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						301,504,714	0	746,017
8609999999 - Total Cash Equivalents						301,504,714	0	746,017