



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

NATIONAL SECURITY LIFE AND ANNUITY COMPANY

NAIC Group Code 0704 (Current) 0704 (Prior) NAIC Company Code 85472 Employer's ID Number 13-2740556

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

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

Incorporated/Organized 02/07/1973 Commenced Business 07/25/1975

Statutory Home Office 1166 Avenue of the Americas, New York, NY, US 10036

Main Administrative Office One Financial Way, Cincinnati, OH, US 45242, 877-446-6060

Mail Address PO Box 5363, Cincinnati, OH, US 45201

Primary Location of Books and Records 1166 Avenue of the Americas, New York, NY, US 10036, 877-446-6060 6015

Internet Website Address www.nslac.com

Statutory Statement Contact Amber Dawn Roberts, 877-446-6060 6015, amber_roberts@nslac.com, 513-794-4622

OFFICERS

President Clifford James Jack, Treasurer & Chief Corporate Development Officer Brijendra Singh Grewal #, SVP, Corporate Secretary & LATAM Regional Counsel and Compliance Carlos Fernando da Costa Almeida de Paiva Nascimento, SVP, Chief Risk Officer & Head of U.S. M&A/Reinsurance, Appointed Actuary Scott Niel Shepherd #

OTHER

Marc Bruger #, Managing Director, Jonathan Morton Egol #, Managing Director, Gary Russell Rodmaker #, Managing Director, Sachin Jain #, SVP & Chief Investment Officer, Robert Todd Brockman, Vice President, Mutual Fund Operations, Manda Ghaferi #, Vice President & Counsel, Assistant Secretary, Stewart John Hansen Jr. #, Vice President, Corporate Taxes, Carolyn Jean Krisko, Vice President & Controller, Mark Peterson #, Vice President, Chief Distribution Officer - IMO Channel, Rajiv Ranjan #, Vice President, ALM & Hedging Strategy, David William Shaver, Vice President, Life Product Management and Illustration Actuary, Donna Kay Weninger, Vice President, Head of Actuarial Valuation, Corey Michael Wilkosz, Vice President, Chief Pricing Officer, Timothy Andrew Abbott, Reg 60 Officer, Compliance Officer, Patriot Act Officer, Assistant Secretary

DIRECTORS OR TRUSTEES

Michael Akker, Anurag Chandra, Philippe Francois Charette, Patricia Lynn Guinn, Gregory Svend Nielsen, Westley Vander Thompson, Steven Carl Verney

State of Ohio, County of Butler, 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.

Signatures of Lori Dianne Dashewich, Carlos Fernando da Costa Almeida de Paiva Nascimento, and Scott Niel Shepherd with their titles.

Subscribed and sworn to before me this 9th day of August, 2024

Signature of Stephanie Coleman, Notary Public, Expires November 24, 2025

- 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



STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	63,627,373	0	63,627,373	63,084,215
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$ 10,316,702), cash equivalents (\$ 0) and short-term investments (\$ 0)	10,316,702	0	10,316,702	10,828,133
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	14,892	0	14,892	13,795
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	73,958,967	0	73,958,967	73,926,143
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	503,164	0	503,164	488,538
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	60,048	0	60,048	30,932
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	44,708	0	44,708	37,859
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	111,715	0	111,715	0
18.2 Net deferred tax asset	3,288,788	3,141,881	146,907	200,247
19. Guaranty funds receivable or on deposit	0	0	0	500
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care (\$0) and other amounts receivable	8,909	8,909	0	0
25. Aggregate write-ins for other than invested assets	2,001,554	2,048	1,999,506	2,066,249
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	79,977,853	3,152,838	76,825,015	76,750,468
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	333,780,551	0	333,780,551	328,687,550
28. Total (Lines 26 and 27)	413,758,404	3,152,838	410,605,566	405,438,018
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. Annuity rider charges receivable	1,882,362	0	1,882,362	1,954,434
2502. Fund revenue receivable	79,383	0	79,383	78,115
2503. State taxes recoverable	37,761	0	37,761	33,700
2598. Summary of remaining write-ins for Line 25 from overflow page	2,048	2,048	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,001,554	2,048	1,999,506	2,066,249

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 29,651,290 less \$ 0 included in Line 6.3 (including \$ 13,680 Modco Reserve)	29,651,290	31,497,521
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve).....	12,082	47,885
4. Contract claims:		
4.1 Life	0	0
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ 0 and coupons \$ 0 due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ 0 Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ 0 Modco)	0	0
6.3 Coupons and similar benefits (including \$ 0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	0	0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 458,650 ceded	458,650	412,066
9.4 Interest Maintenance Reserve	156,764	171,738
10. Commissions to agents due or accrued-life and annuity contracts \$ 11,383 , accident and health \$ 0 and deposit-type contract funds \$ 0	11,383	13,393
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	136,278	108,032
13. Transfers to Separate Accounts due or accrued (net) (including \$ (52,012) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(52,012)	(143,578)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	173,777	137,780
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	0	271,210
15.2 Net deferred tax liability	0	0
16. Unearned investment income	0	0
17. Amounts withheld or retained by reporting entity as agent or trustee	0	0
18. Amounts held for agents' account, including \$ 0 agents' credit balances	0	0
19. Remittances and items not allocated	7,460	71,850
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ 0 and interest thereon \$ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	524,418	515,828
24.02 Reinsurance in unauthorized and certified (\$ 0) companies	419	419
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	329,797	298,434
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	0	0
24.10 Payable for securities lending	0	0
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	6,482	1,923
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	31,416,788	33,404,501
27. From Separate Accounts Statement	333,780,551	328,687,550
28. Total liabilities (Lines 26 and 27)	365,197,339	362,092,051
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	33,271,590	33,271,590
34. Aggregate write-ins for special surplus funds	(14,000,000)	(14,000,000)
35. Unassigned funds (surplus)	23,636,636	21,574,377
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 30 \$ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 0 in Separate Accounts Statement)	42,908,226	40,845,967
38. Totals of Lines 29, 30 and 37	45,408,226	43,345,967
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	410,605,565	405,438,018
DETAILS OF WRITE-INS		
2501. Unclaimed funds	6,482	1,923
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)	6,482	1,923
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. Asset adequacy reserve	(14,000,000)	(14,000,000)
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)	(14,000,000)	(14,000,000)

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	(1,423,560)	(1,463,346)	(2,888,380)
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	1,293,584	1,166,375	2,449,327
4. Amortization of Interest Maintenance Reserve (IMR)	12,886	15,918	31,860
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	31,960	8,725	32,342
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,198,639	2,206,921	4,326,849
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	2,237,342	2,320,846	4,581,654
9. Totals (Lines 1 to 8.3)	4,350,851	4,255,439	8,533,652
10. Death benefits	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	7,562,973	7,250,123	14,594,838
13. Disability benefits and benefits under accident and health contracts	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	12,511,935	7,755,506	18,299,250
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	609	1,903	3,165
18. Payments on supplementary contracts with life contingencies	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(1,775,288)	(1,158,494)	(765,530)
20. Totals (Lines 10 to 19)	18,300,229	13,849,038	32,131,723
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	993,535	986,862	1,963,346
22. Commissions and expense allowances on reinsurance assumed	29,651	5,691	26,660
23. General insurance expenses and fraternal expenses	534,128	451,644	1,044,050
24. Insurance taxes, licenses and fees, excluding federal income taxes	58,251	76,402	126,064
25. Increase in loading on deferred and uncollected premiums	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(17,981,523)	(13,808,657)	(31,522,705)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	1,934,271	1,560,980	3,769,138
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,416,580	2,694,459	4,764,514
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,416,580	2,694,459	4,764,514
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	299,418	295,275	573,327
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)	2,117,162	2,399,184	4,191,187
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,634 (excluding taxes of \$ (555) transferred to the IMR)	(2,599)	(10,773)	(14,529)
35. Net income (Line 33 plus Line 34)	2,114,563	2,388,411	4,176,658
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	43,345,967	39,333,504	39,333,504
37. Net income (Line 35)	2,114,563	2,388,411	4,176,658
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	0	0	0
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	(68,076)	(7,879)	(146,531)
41. Change in nonadmitted assets	24,362	(58,029)	22,259
42. Change in liability for reinsurance in unauthorized and certified companies	0	109	109
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(8,591)	(29,511)	(40,032)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	2,062,258	2,293,101	4,012,463
55. Capital and surplus, as of statement date (Lines 36 + 54)	45,408,225	41,626,605	43,345,967
DETAILS OF WRITE-INS			
08.301. Policy charges	2,011,447	2,057,764	3,977,586
08.302. Fee income	248,829	293,861	551,951
08.303. Administration fees	49,138	49,832	99,790
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(72,072)	(80,611)	(47,673)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,237,342	2,320,846	4,581,654
2701.			
2702.			
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)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

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	(1,423,559)	(1,463,346)	(2,888,379)
2. Net investment income	1,299,373	1,196,419	2,512,351
3. Miscellaneous income	2,223,749	2,211,017	4,349,168
4. Total (Lines 1 to 3)	2,099,563	1,944,090	3,973,140
5. Benefit and loss related payments	17,891,041	12,968,513	28,325,352
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(18,073,089)	(14,021,576)	(31,954,927)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,553,332	1,478,958	3,129,989
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	684,422	295,479	383,263
10. Total (Lines 5 through 9)	2,055,706	721,374	(116,323)
11. Net cash from operations (Line 4 minus Line 10)	43,857	1,222,716	4,089,463
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,837,910	3,921,753	7,010,572
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,837,910	3,921,753	7,010,572
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,404,016	3,929,705	6,907,115
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	1,097	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,405,113	3,929,705	6,907,115
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(567,203)	(7,952)	103,457
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	(36,412)	(36,412)	(72,824)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	48,327	80,604	136,285
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	11,915	44,192	63,461
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)	(511,431)	1,258,956	4,256,381
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	10,828,130	6,571,749	6,571,749
19.2 End of period (Line 18 plus Line 19.1)	10,316,699	7,830,705	10,828,130

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

20.0001. Non-cash consideration on disposals of bonds	0	0	(13,795)
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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. Individual life	3,000	3,000	6,000
2. Group life	0	0	0
3. Individual annuities	45,845	31,790	89,436
4. Group annuities	0	0	0
5. Accident & health	0	0	0
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	48,845	34,790	95,436
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	48,845	34,790	95,436

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern
A. Accounting Practices

The financial statements of National Security Life and Annuity Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services.

The New York Department of Financial Services recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, (NAIC SAP), has been adopted as a component of prescribed or permitted practices by the state of New York. The state has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, specifically, the methodology used within the Company's asset adequacy reserve calculation. The asset adequacy reserve as determined by management was in accordance with VM21 (Valuation Manual 21 - Requirements for Principle-Based Reserves for Variable Annuities), NAIC SAP No. 51R (Life Contracts), and A-820 (Appendix A-820 Minimum Life and Annuity Reserve Standards) and was considered sufficient by management. Management acknowledges that under A-822 (Asset Adequacy Analysis Requirements), management may establish an additional reserve (above the VM-21/NYReg213 aggregate reserve) if management determines that such a reserve is needed as a result of the asset adequacy analysis. No additional reserve was considered necessary per management's calculations. The additional asset adequacy reserve held by the Company, beginning with the June 30, 2017 financial statements, was made to comply with the Department's request for the Company to be held to a higher threshold under New York's Insurance Regulation No. 126, which resulted in the Company refining its methodology used to determine gross reserves, the reinsurance reserve credit, and associated reinsurance collateral for the variable annuities with living benefits so that the calculation would be acceptable to the Department under the higher threshold. This prescribed accounting practice resulted in recording an additional net asset adequacy reserve of \$14,000,000 and is a decrease to surplus.

	SSAP #	F/S Page	F/S Line #	6/30/2024	12/31/2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 2,114,563	\$ 4,176,658
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 2,114,563	\$ 4,176,658
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 45,408,226	\$ 43,345,967
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Asset Adequacy Reserve	51R	3	1	\$ (14,000,000)	\$ (14,000,000)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 59,408,226	\$ 57,345,967

C. Accounting Policy
(2) Basis for Bonds and Amortization Schedule

Bonds not backed by other loans are stated at amortized cost using the modified scientific method.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and mortgage-backed securities.

D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

NOTE 2 Accounting Changes and Corrections of Errors - No significant changes
NOTE 3 Business Combinations and Goodwill - No significant changes
NOTE 4 Discontinued Operations - No significant changes
NOTE 5 Investments
D. Loan-Backed Securities
(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

(2) Securities with Recognized Other-Than-Temporary Impairment

The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) Recognized OTTI Securities - NONE
(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 1,190
2. 12 Months or Longer	\$ 414,060

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

1. Less than 12 Months	\$ 354,814
2. 12 Months or Longer	\$ 4,641,804

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

Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other than temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - NONE

NOTES TO FINANCIAL STATEMENTS

- 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
- 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 - Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies - No significant changes

NOTE 7 Investment Income - No significant changes

NOTE 8 Derivative Instruments - NONE

NOTE 9 Income Taxes - No significant changes

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

E. Material Management or Service Contracts and Cost-Sharing Arrangements

Constellation Investments, Inc. ("CINV"), formerly Ohio National Investments, Inc., a related party, has agreed to provide the Company certain investment management services and other services effective April 1, 2024.

NOTE 11 Debt - No significant changes

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

The Company uses the personnel of its parent and has no deferred compensation or retirement plans.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No significant changes

NOTE 14 Liabilities, Contingencies and Assessments - No significant changes

NOTE 15 Leases - No significant changes

NOTE 16 Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk - No significant changes

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

B. (2) Servicing Assets and Servicing Liabilities - NONE

(4) (b) Securitizations, Asset-based Financing Arrangements and Similar Transfers Accounted for as Sales - 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 - No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - No significant changes

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash	\$ 10,316,702	\$ -	\$ -	\$ -	\$ 10,316,702
Separate account assets	\$ 333,780,551	\$ -	\$ -	\$ -	\$ 333,780,551
Total assets at fair value/NAV	\$ 344,097,253	\$ -	\$ -	\$ -	\$ 344,097,253

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy - NONE

(3) Policies when Transfers Between Levels are Recognized - NONE

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

Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The market approach utilizes prices and other relevant information generated by market transactions involving identical or comparable assets and liabilities. The income approach uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information available in circumstances.

NOTES TO FINANCIAL STATEMENTS

The Company is required to categorize its assets and liabilities that are carried at estimated fair value on the statutory statements of admitted assets, liabilities, and capital and surplus into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100R, Fair Value Measurements. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure estimated fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

- Level 1 – Fair value is based on unadjusted quoted prices for identical assets and liabilities in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash and short-term investments, separate account assets and exchange traded derivatives.

- Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other means for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include U.S. government agency securities, municipal bonds, foreign government debt, certain corporate debt, asset-backed, mortgage-backed, and private placement securities, derivatives, common stocks, securities lending reinvested collateral and cash equivalent securities.

- Level 3 – Fair value is based on unobservable inputs for the asset or liability for which there is little or no market activity at the measurement date. Unobservable inputs used in the valuation reflect management's best estimate about the assumptions market participants would use to price the asset or liability. The types of assets and liabilities utilizing Level 3 valuations generally include certain corporate debt, asset-backed or mortgage-backed securities, common stocks, other invested assets and derivative securities.

(5) Fair Value Disclosures - NONE

B. Fair Value Reporting under SSAP No. 100R and Other Accounting Pronouncements - NONE

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 56,104,921	\$ 63,627,373	\$ 1,456,446	\$ 54,648,475	\$ -	\$ -	\$ -
Cash	\$ 10,316,702	\$ 10,316,702	\$ 10,316,702	\$ -	\$ -	\$ -	\$ -
Separate account assets	\$ 333,780,551	\$ 333,780,551	\$ 333,780,551	\$ -	\$ -	\$ -	\$ -
Separate account liabilities	\$ (333,780,551)	\$ (333,780,551)	\$ (333,780,551)	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items - NONE

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance - No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination - NONE

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses - NONE

NOTE 26 Intercompany Pooling Arrangements - No significant changes

NOTE 27 Structured Settlements - NONE

NOTE 28 Health Care Receivables - NONE

NOTE 29 Participating Policies - NONE

NOTE 30 Premium Deficiency Reserves - No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts - No significant changes

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

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected - No significant changes

NOTE 35 Separate Accounts - No significant changes

NOTE 36 Loss/Claim Adjustment Expenses - NONE

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 [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Ohio National Investments, Inc. changed its name to Constellation Investments, Inc.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020
- 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. 12/31/2020
- 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). 06/24/2022
- 6.4 By what department or departments?
New York Department of Financial Services
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AuguStar Distributors, Inc.	Cincinnati, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
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 [] No [X]
- 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 | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 0 | \$ 0 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 0 | \$ 0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 0 | \$ 0 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
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

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

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
US Bank NA	425 Walnut Street, Cincinnati, OH 45202

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Tim Biggs
Gary Rodmaker
Jeffrey Weisman
William Hilbert
Kevin Buhrlage
Sachin Jain
Jonathan Egol
Rajiv Ranjan
Ari Bruger

- 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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages\$.....0
- 1.12 Residential Mortgages\$.....0
- 1.13 Commercial Mortgages\$.....0
- 1.14 Total Mortgages in Good Standing\$.....0
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms.....\$.....0
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages\$.....0
- 1.32 Residential Mortgages\$.....0
- 1.33 Commercial Mortgages\$.....0
- 1.34 Total Mortgages with Interest Overdue more than Three Months\$.....0
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages\$.....0
- 1.42 Residential Mortgages\$.....0
- 1.43 Commercial Mortgages\$.....0
- 1.44 Total Mortgages in Process of Foreclosure\$.....0
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)\$.....0
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages\$.....0
- 1.62 Residential Mortgages\$.....0
- 1.63 Commercial Mortgages\$.....0
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate\$.....0
2. Operating Percentages:
- 2.1 A&H loss percent 0.000 %
- 2.2 A&H cost containment percent 0.000 %
- 2.3 A&H expense percent excluding cost containment expenses 0.000 %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....0
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....0
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:

- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

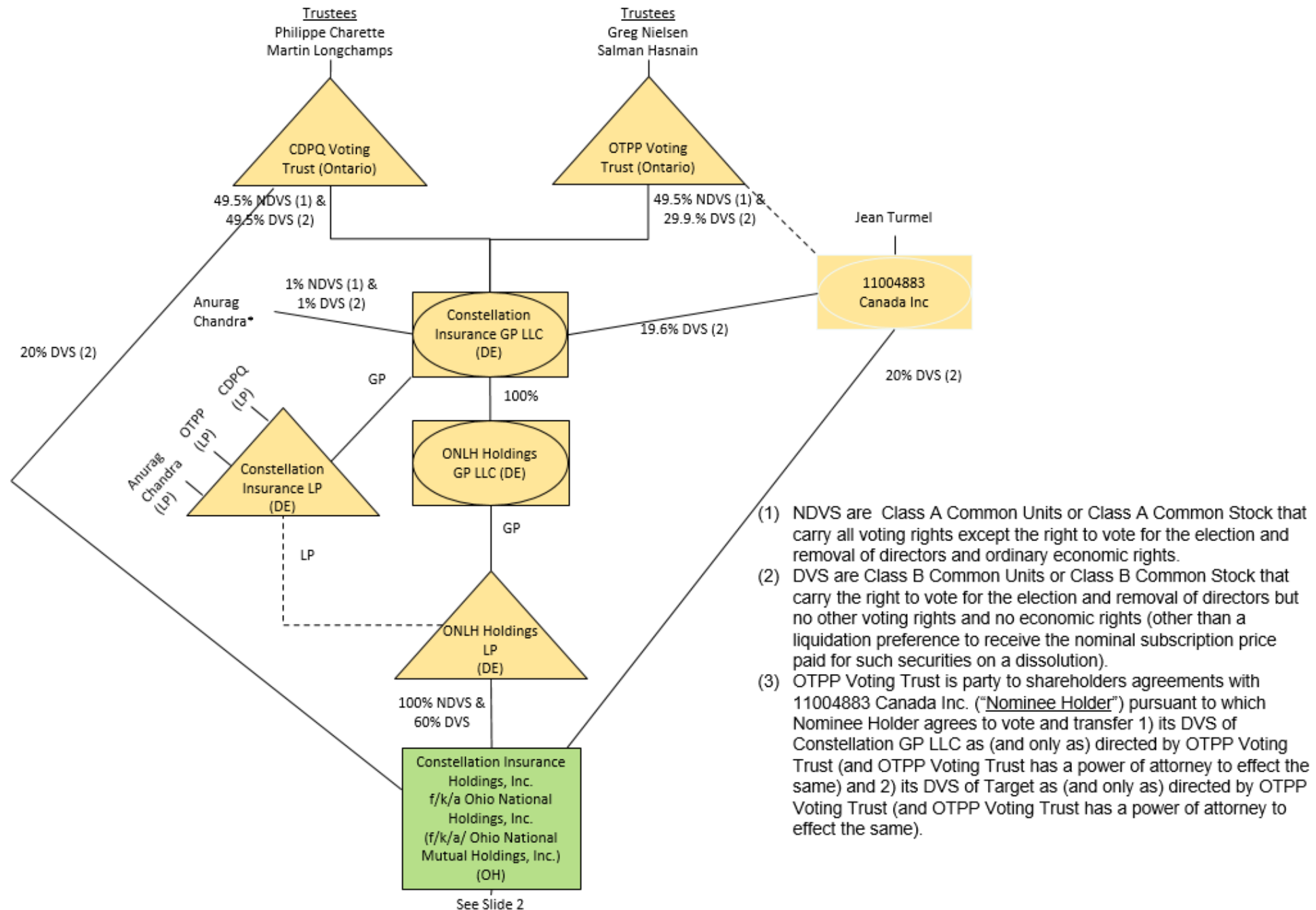
Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Life Contracts		Direct Business Only			
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama	AL	N	0	0	0	0	0
2. Alaska	AK	N	0	0	0	0	0
3. Arizona	AZ	L	0	0	0	0	0
4. Arkansas	AR	L	0	0	0	0	0
5. California	CA	N	0	0	0	0	0
6. Colorado	CO	N	0	0	0	0	0
7. Connecticut	CT	N	0	0	0	0	0
8. Delaware	DE	N	0	0	0	0	0
9. District of Columbia	DC	L	0	0	0	0	0
10. Florida	FL	N	0	0	0	0	0
11. Georgia	GA	N	0	0	0	0	0
12. Hawaii	HI	N	0	0	0	0	0
13. Idaho	ID	N	0	0	0	0	0
14. Illinois	IL	L	0	0	0	0	0
15. Indiana	IN	L	0	0	0	0	0
16. Iowa	IA	L	0	0	0	0	0
17. Kansas	KS	Q	0	0	0	0	0
18. Kentucky	KY	N	0	0	0	0	0
19. Louisiana	LA	L	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0
21. Maryland	MD	N	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0
23. Michigan	MI	N	0	0	0	0	0
24. Minnesota	MN	N	0	0	0	0	0
25. Mississippi	MS	N	0	0	0	0	0
26. Missouri	MO	N	0	0	0	0	0
27. Montana	MT	N	0	0	0	0	0
28. Nebraska	NE	L	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0
30. New Hampshire	NH	L	0	0	0	0	0
31. New Jersey	NJ	L	0	0	0	0	0
32. New Mexico	NM	N	0	0	0	0	0
33. New York	NY	L	3,000	18,200	0	21,200	0
34. North Carolina	NC	N	0	0	0	0	0
35. North Dakota	ND	N	0	0	0	0	0
36. Ohio	OH	L	0	0	0	0	0
37. Oklahoma	OK	L	0	0	0	0	0
38. Oregon	OR	L	0	0	0	0	0
39. Pennsylvania	PA	L	0	0	0	0	0
40. Rhode Island	RI	N	0	0	0	0	0
41. South Carolina	SC	Q	0	0	0	0	0
42. South Dakota	SD	L	0	0	0	0	0
43. Tennessee	TN	N	0	0	0	0	0
44. Texas	TX	L	0	0	0	0	0
45. Utah	UT	L	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0
47. Virginia	VA	N	0	0	0	0	0
48. Washington	WA	N	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0
50. Wisconsin	WI	N	0	0	0	0	0
51. Wyoming	WY	N	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	0	0	0	0	0
59. Subtotal	XXX	3,000	18,200	0	0	21,200	0
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	0	27,645	0	0	27,645	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	3,000	45,845	0	0	48,845	0
96. Plus Reinsurance Assumed	XXX	322,739	0	0	0	322,739	0
97. Totals (All Business)	XXX	325,739	45,845	0	0	371,584	0
98. Less Reinsurance Ceded	XXX	322,739	1,472,405	0	0	1,795,144	0
99. Totals (All Business) less Reinsurance Ceded	XXX	3,000	(1,426,560)	0	0	(1,423,560)	0
DETAILS OF WRITE-INS							
58001.	XXX						
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	0	0	0	0	0	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..... 18 | 4. Q - Qualified - Qualified or accredited reinsurer..... 2 |
| 2. R - Registered - Non-domiciled RRGs..... 0 | 5. N - None of the above - Not allowed to write business in the state..... 37 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 | |

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART



- (1) NDVS are Class A Common Units or Class A Common Stock that carry all voting rights except the right to vote for the election and removal of directors and ordinary economic rights.
- (2) DVS are Class B Common Units or Class B Common Stock that carry the right to vote for the election and removal of directors but no other voting rights and no economic rights (other than a liquidation preference to receive the nominal subscription price paid for such securities on a dissolution).
- (3) OTPP Voting Trust is party to shareholders agreements with 11004883 Canada Inc. ("Nominee Holder") pursuant to which Nominee Holder agrees to vote and transfer 1) its DVS of Constellation GP LLC as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same) and 2) its DVS of Target as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same).

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

PART 1 - ORGANIZATIONAL CHART

¹ – 100% of the non-director voting shares and 60% of the director voting shares of ONHI are owned by ONLH Holdings LP, a Delaware Limited Partnership

² – 7.89% owned by ON Netherlands Holdings B.V.

³ – 1 Share owned by ON Global Holdings, LLC

⁴ – 20,000 Share owned by ON Foreign Holdings, LLC

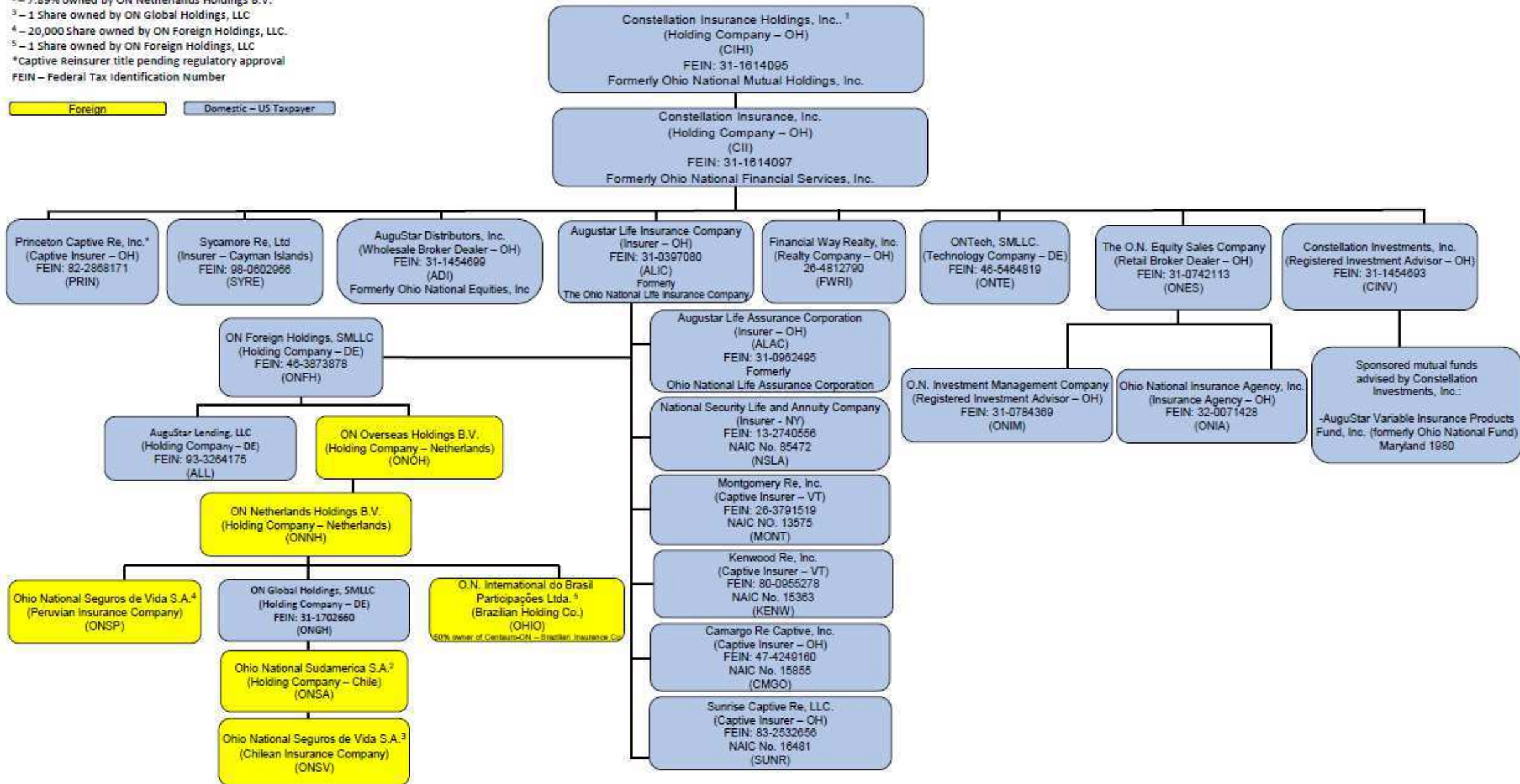
⁵ – 1 Share owned by ON Foreign Holdings, LLC

*Captive Reinsurer title pending regulatory approval

FEIN – Federal Tax Identification Number

Foreign Domestic – US Taxpayer

Constellation Organizational Chart



12.1

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

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	Domi-ciliary Location	Relation-ship 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 Re-quired? (Yes/No)	*
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	.CAN	UIP		Other	0.000		NO	1
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ontario Teachers Pension Plan (OTPP) Voting Trust	.CAN	UIP		Other	0.000		NO	1
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		11004883 Canada Inc.	.CAN	UIP		Other	0.000		NO	2
.0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	.DE	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	49.500		NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	.DE	UIP	Ontario Teachers Pension Plan (OTPP) Voting Trust	Ownership, Board of Directors, Management	29.900		NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	.DE	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	19.600		NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	.DE	UIP	Anurag Chandra (Member of Constellation Insurance GP, LLC)	Ownership, Board of Directors, Management	1.000		NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	.DE	UIP	Constellation Insurance GP, LLC	Other	0.000	Constellation Insurance GP, LLC	NO	3
.0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	.DE	OTH	Anurag Chandra (Member of Constellation Insurance LP, LLC)	Other	0.000	Constellation Insurance GP, LLC	NO	4
.0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	.DE	OTH	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
.0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	.DE	OTH	Ontario Teachers Pension Plan (OTPP) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
.0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings GP, LLC	.DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	.DE	UIP	Constellation Insurance LP	Other	0.000	Constellation Insurance GP, LLC	NO	4
.0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	.DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	.OH	UIP	ONLH Holdings LP	Ownership, Board of Directors, Management	60.000	Constellation Insurance GP, LLC	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	.OH	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	.OH	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	31-1614097	0	0		Constellation Insurance, Inc.	.OH	UIP	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	AA-0056843	0	0		Sycamore Re, Ltd.	.CYM	IA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	46-5464819	0	0		ON Tech, SMLLC	.DE	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	26-4812790	0	0		Financial Way Realty, Inc.	.OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	46-3873878	0	0		Ohio National Foreign Holdings, SMLLC	.DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000	93-3264175	0	0		AuguStar Lending, LLC	.DE	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Overseas Holding B.V.	.NLD	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Netherlands Holdings B.V.	.NLD	NIA	ON Overseas Holding B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

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	Domi-ciliary Location	Relation-ship 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 Re-quired? (Yes/No)	*
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	..PER	..IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	00000	31-1702660	0	0		ON Global Holdings, SMLLC	..DE	..NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Sudamerica S.A.	..CHL	..NIA	ON Global Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	..CHL	..IA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	00000		0	0		O.N. International do Brasil Participações Ltda.	..BRA	..IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	67172	31-0397080	0	0		AuguStar Life Insurance Company	..OH	..UDP	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	..VT	..IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc	..VT	..IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	15855	47-4249160	0	0		Camargo Re Captive, Inc.	..OH	..IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	16481	83-2532656	0	0		Sunrise Captive Re, LLC	..OH	..IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	89206	31-0962495	0	0		AuguStar Life Assurance Corporation	..OH	..IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	..NY	..RE	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	00000	31-1454699	0	0		AuguStar Distributors, Inc.	..OH	..NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..YES	..0
.0704	Constellation Insurance Holdings, Inc.	00000	31-0742113	0	0		The O.N. Equity Sales Company	..OH	..NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..YES	..0
.0704	Constellation Insurance Holdings, Inc.	00000	32-0071428	0	0		Ohio National Insurance Agency, Inc.	..OH	..NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	00000	31-0784369	0	0		O.N. Investment Management Company	..OH	..NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	00000	82-2868171	0	0		Princeton Captive Re, Inc.	..OH	..NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..NO	..0
.0704	Constellation Insurance Holdings, Inc.	00000	31-1454693	0	0		Constellation Investments, Inc.	..OH	..NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	..YES	..0

Asterisk	Explanation
1	Voting Trust
2	Nominee Holder
3	General Partnership
4	Limited Partnership

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

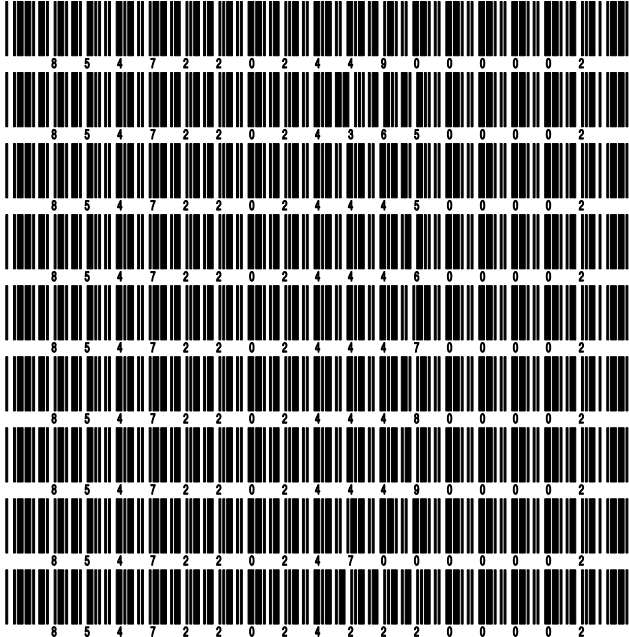
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]
9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Accounts receivable	2,048	2,048	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	2,048	2,048	0	0

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Rider fees	(72,072)	(80,611)	(47,673)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(72,072)	(80,611)	(47,673)

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

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		
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		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE

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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

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	63,084,197	63,260,796
2. Cost of bonds and stocks acquired	3,404,016	6,907,115
3. Accrual of discount	25,056	44,755
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	(2,533)	(14,215)
6. Deduct consideration for bonds and stocks disposed of	2,839,623	7,024,367
7. Deduct amortization of premium	45,471	89,887
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. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,713	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	63,627,355	63,084,197
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	63,627,355	63,084,197

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY COMPANY

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)	46,021,982	0	579,676	(510,409)	46,021,982	44,931,897	0	44,045,012
2. NAIC 2 (a)	17,291,114	0	758,736	500,971	17,291,114	17,033,349	0	17,373,710
3. NAIC 3 (a)	1,606,317	0	0	(625)	1,606,317	1,605,692	0	1,606,936
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	58,262	0	1,943	116	58,262	56,435	0	58,557
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	64,977,675	0	1,340,355	(9,947)	64,977,675	63,627,373	0	63,084,215
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	64,977,675	0	1,340,355	(9,947)	64,977,675	63,627,373	0	63,084,215

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

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

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Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

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 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

Schedule D - Part 3 - Long-Term Bonds and Stocks Acquired

N O N E

STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY 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					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
..38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2024	Paydown		9,011	9,011	9,011	9,011	0	0	0	0	0	9,011	0	0	0	131	10/16/2033	1.A
0109999999. Subtotal - Bonds - U.S. Governments										0	0	0	0	0	9,011	0	0	0	131	XXX	XXX
..60535Q-LZ-1	MISSISSIPPI HOUSING 2015A TAXABLE 3.050% 12/01/34		06/01/2024	Redemption 100.0000		2,645	2,645	2,645	2,645	0	0	0	0	0	2,645	0	0	0	108	12/01/2034	1.A FE
..646080-QM-6	NEW JERSEY ST HIGHER ED ASSIST 3.500% 12/01/24		06/01/2024	Redemption 100.0000		80,000	80,000	78,690	79,864	0	61	0	61	0	79,925	0	75	75	1,392	12/01/2024	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions										0	61	0	61	0	82,570	0	75	75	1,500	XXX	XXX
..33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		06/05/2024	Redemption 100.0000		4,746	4,746	4,936	4,809	0	(3)	0	(3)	0	4,805	0	(60)	(60)	72	08/05/2030	1.B
0909999999. Subtotal - Bonds - U.S. Special Revenues										0	(3)	0	(3)	0	4,805	0	(60)	(60)	72	XXX	XXX
..12510H-AT-7	CAPITAL AUTOMOTIVE REIT 2023-1A A2 6.500% 09/15/53		06/17/2024	Paydown		1,563	1,563	1,511	1,513	0	49	0	49	0	1,563	0	0	0	43	09/15/2053	1.E FE
..12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN 2005-30CB 1A4 5.500% 08/25/35		06/01/2024	Paydown		684	686	598	647	0	1	0	1	0	647	0	36	36	17	08/25/2035	5.A FM
..126694-EK-0	COUNTRYWIDE HOME LOANS 2005-18 A3 5.500% 10/25/35		06/25/2024	Paydown		1,344	1,644	1,154	1,287	0	9	0	9	0	1,296	0	48	48	32	10/25/2035	5.B FM
..16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2 3.750% 02/25/44		06/01/2024	Paydown		2,916	2,916	2,991	2,947	0	(1)	0	(1)	0	2,946	0	(30)	(30)	46	02/25/2044	1.A
..210795-QB-9	CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26		04/29/2024	Redemption 100.0000		8,727	8,727	8,858	8,742	0	(6)	0	(6)	0	8,736	0	(9)	(9)	175	04/29/2026	2.B FE
..29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		06/01/2024	Paydown		2,792	2,792	2,768	2,778	0	14	0	14	0	2,792	0	0	0	32	06/25/2043	1.A
..35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A 5.670% 12/15/43		06/15/2024	Paydown		25,975	25,975	25,804	25,830	0	145	0	145	0	25,975	0	0	0	597	12/15/2043	1.A FE
..465989-AC-5	JP MORGAN MORTGAGE TRUST 2023-6 A4 6.000% 12/25/53		06/01/2024	Paydown		21,820	21,820	21,565	21,585	0	235	0	235	0	21,820	0	0	0	560	12/25/2053	1.A FE
..46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		06/01/2024	Paydown		3,644	3,644	3,656	3,647	0	0	0	0	0	3,647	0	(3)	(3)	51	06/25/2048	1.A
..46648U-AN-4	JP MORGAN MORTGAGE TRUST 2017-4 A13 3.500% 11/25/47		06/01/2024	Paydown		7,631	7,631	7,580	7,591	0	0	0	0	0	7,591	0	40	40	105	11/25/2047	1.A
..576434-YR-9	MASTR ALT LOANS TRUST 2004-12 6A3 5.500% 12/25/34		06/01/2024	Paydown		389	389	388	388	0	0	0	0	0	388	0	1	1	9	12/25/2034	1.A FM
..69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		06/01/2024	Paydown		378	378	373	375	0	3	0	3	0	378	0	0	0	6	02/25/2048	1.A
..69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		06/01/2024	Paydown		2,403	2,403	2,451	2,441	0	(38)	0	(38)	0	2,403	0	0	0	38	10/25/2049	1.A
..74834L-AV-2	QUEST DIAGNOSTICS 4.250% 04/01/24		04/01/2024	Maturity		350,000	350,000	355,240	350,000	0	0	0	0	0	350,000	0	0	0	7,438	04/01/2024	2.B FE
..81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		06/01/2024	Paydown		304	304	311	308	0	0	0	0	0	308	0	(4)	(4)	4	07/25/2047	1.A
..81746D-AA-8	SEQUOIA MORTGAGE TRUST 2017-5 A1 3.500% 08/25/47		06/01/2024	Paydown		908	908	922	917	0	(9)	0	(9)	0	908	0	0	0	12	08/25/2047	1.A
..81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48		06/01/2024	Paydown		409	409	412	411	0	0	0	0	0	411	0	(1)	(1)	6	02/25/2048	1.A
..81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49		06/01/2024	Paydown		469	469	479	476	0	(7)	0	(7)	0	469	0	0	0	7	11/25/2049	1.A
..822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43		06/01/2024	Paydown		735	735	719	727	0	9	0	9	0	735	0	0	0	13	07/25/2043	1.A
..82280R-AA-7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1 3.500% 04/25/44		06/01/2024	Paydown		1,509	1,509	1,508	1,506	0	2	0	2	0	1,509	0	0	0	19	04/25/2044	1.A
..863687-AF-8	STRYKER CORP 144A 3.375% 05/15/24		05/15/2024	Maturity		400,000	400,000	396,496	399,848	0	152	0	152	0	400,000	0	0	0	6,750	05/15/2024	2.A FE
..89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		06/16/2024	Paydown		9,447	9,447	9,951	9,653	0	(207)	0	(207)	0	9,447	0	0	0	206	10/16/2040	1.F FE

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STATEMENT AS OF JUNE 30, 2024 OF THE NATIONAL SECURITY LIFE AND ANNUITY 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					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For-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	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	
..94988X-AW-6	WELLS FARGO COMMERCIAL MORTGAG 2014-LC16 AS 4.020% 08/15/50		06/01/2024	Paydown		400,000	400,000	435,000	401,292	0	(1,292)	0	(1,292)	0	400,000	0	0	0	6,964	08/15/2050	1.A	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,244,047	1,244,349	1,280,735	1,244,909	0	(941)	0	(941)	0	1,243,969	0	78	78	23,130		XXX	
2509999997	Total - Bonds - Part 4					1,340,449	1,340,751	1,376,017	1,341,238	0	(883)	0	(883)	0	1,340,355	0	93	93	24,833		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					1,340,449	1,340,751	1,376,017	1,341,238	0	(883)	0	(883)	0	1,340,355	0	93	93	24,833		XXX	
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		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	0		XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX
6009999999	Totals					1,340,449	XXX	1,376,017	1,341,238	0	(883)	0	(883)	0	1,340,355	0	93	93	24,833		XXX	

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Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

NONE

Medicare Part D Coverage Supplement

NONE

Trusteed Surplus - Cover

NONE

Trusteed Surplus Statement - Assets

NONE

Trusteed Surplus Statement - Liabilities and Trusteed Surplus

NONE